ملحق ر قم(1)

است قرار متغير الناتج المحلي الاجمالي:-

ADF Test Statistic	4.004941	1% Critical Value*	-3.7856
		5% Critical Value	-3.0114
		10% Critical Value	-2.6457

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(GDP)
Method: Least Squares
Date: 12/13/11   Time: 23:12
Sample: 1990 2010
Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GDP(-1)	0.239897	0.059900	4.004941	0.0008
D(GDP(-1))	-0.358669	0.291879	-1.228826	0.2350
C	1593001.	1563119.	1.019117	0.3217

R-squared	0.695478	Mean dependent var	8058739.
Adjusted R-squared	0.661642	S.D. dependent var	9171426.
S.E. of regression	5334884.	Akaike info criterion	33.94900
Sum squared resid	5.12E+14	Schwarz criterion	34.09821
Log likelihood	-353.4645	F-statistic	20.55452
Durbin-Watson stat	1.976815	Prob(F-statistic)	0.000023

ملحق ر قم(2)

استقرار متغير السياحة:-

ADF Test Statistic	-3.689223	1% Critical Value*	-3.7856
		5% Critical Value	-3.0114
		10% Critical Value	-2.6457

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QDT,3)
Method: Least Squares
Date: 12/13/11 Time: 23:15
Sample: 1990 2010
Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(QDT(-1),2)	-1.569593	0.425453	-3.689223	0.0017
D(QDT(-1),3)	0.064912	0.249685	0.259974	0.7978
C	3751.625	12328.71	0.304300	0.7644

R-squared	0.707559	Mean dependent var	3847.190
Adjusted R-squared	0.675065	S.D. dependent var	99109.82
S.E. of regression	56495.62	Akaike info criterion	24.85328
Sum squared resid	5.75E+10	Schwarz criterion	25.00249
Log likelihood	-257.9594	F-statistic	21.77541
Durbin-Watson stat	1.933283	Prob(F-statistic)	0.000016

ملحق ر قم(3)

التكامل المشترك بين متغيرات الدراسة:-

Date: 12/13/11 Time: 23:19
Sample: 1990 2010
Included observations: 21
Test assumption: Linear deterministic trend in the data
Series: GDP QDT
Lags interval: 1 to 1

Eigenvalue	Likelihood Ratio	5 Percent Critical Value	1 Percent Critical Value	Hypothesized No. of CE(s)
0.551962	23.24601	15.41	20.04	None **
0.262195	6.385593	3.76	6.65	At most 1 *

*(**) denotes rejection of the hypothesis at 5%(1%) significance level
L.R. test indicates 2 cointegrating equation(s) at 5% significance level

Unnormalized Cointegrating Coefficients:

GDP	QDT
6.76E-09	1.63E-06
-1.52E-08	4.32E-06

Normalized Cointegrating Coefficients: 1 Cointegrating Equation(s)

GDP	QDT	C
1.000000	241.6432	-65616237
	(232.674)	
Log likelihood	-603.5962	

ملحق ر قم(4)

التـ قدير الأولي للنموذج:-

Dependent Variable: GDP
Method: Least Squares
Date: 12/13/11   Time: 23:21
Sample: 1990 2010
Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	7196069.	5062243.	1.421518	0.1714
QDT	276.8895	23.24720	11.91066	0.0000
R-squared	0.881888	Mean dependent var		45557209
Adjusted R-squared	0.875671	S.D. dependent var		50757860
S.E. of regression	17897369	Akaike info criterion		36.32860
Sum squared resid	6.09E+15	Schwarz criterion		36.42808
Log likelihood	-379.4503	F-statistic		141.8638
Durbin-Watson stat	0.739319	Prob(F-statistic)		0.000000

ملحق ر قم (5)

التقدير الثاني بعد معالجة المشاكل:-

Dependent Variable: GDP
Method: Least Squares
Date: 12/13/11 Time: 23:26
Sample: 1990 2010
Included observations: 21
Convergence not achieved after 500 iterations
Backcast: 1989

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	7206227.	6465450.	1.114575	0.2797
QDT	273.3086	28.20935	9.688583	0.0000
MA(1)	0.515530	64.63739	0.007976	0.9937
R-squared	0.918558	Mean dependent var		45557209
Adjusted R-squared	0.909508	S.D. dependent var		50757860
S.E. of regression	15268883	Akaike info criterion		36.05210
Sum squared resid	4.20E+15	Schwarz criterion		36.20131
Log likelihood	-375.5470	F-statistic		101.5076
Durbin-Watson stat	1.532345	Prob(F-statistic)		0.000000
Inverted MA Roots	-.52			