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Step wise

Supply Response

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Step wise

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Supply Response

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$$A_{it} = \alpha + B_1 P_{it} + B_2 P_{i(t-1)} + B_3 P_{i(t-2)} + \dots + B_n P_{i(t-n)} + U_t \quad ($$

Correlation matrix

Multi collinearly

$$A_{it} = \hat{\alpha} + \hat{B} P_{it} + U_t$$

Koyck Model : () .Auto Correlation ()

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$$A_{it} = \alpha (1-\lambda) + \beta P_{i(t-1)} + \lambda A_{i(t-1)} + [U_t - \lambda U_{t-1}]$$

$$A_{it} = \hat{B}_0 + \hat{B}_1 P_{i(t-1)} + \hat{B}_2 A_{i(t-1)} + U_t^*$$

$$\alpha = \hat{B}_0 / (1-\lambda), \quad B = \hat{B}_1, \quad \lambda = \hat{B}_2, \quad U_t^* = U_t - \lambda U_{t-1}$$

$$\hat{B}_1(\bar{P}/\bar{A})$$

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S. Almon Model : ()

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A. Fisher Model : ()

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$$A_{it} = \alpha (1 + \lambda_1 L + \lambda_1 L^2) + \gamma_0 P_{it} + \gamma_1 P_{i(t-1)} + \gamma_2 P_{i(t-2)} - \lambda_1 A_{i(t-1)} - \lambda_2 A_{i(t-2)} + (1 + \lambda_1 L + \lambda_2 L^2) U_t$$

$$A_{it} = B_0 + B_1 P_{it} + B_2 P_{i(t-1)} + B_3 P_{i(t-2)} - B_4 A_{i(t-1)} - B_5 A_{i(t-2)} + U_t^*$$

$$\sum_{i=0}^k B_i (\bar{P}_{t-i}/\bar{A}) \quad (i= 0, 1, \dots)$$

$$[(\lambda_1 + 2\lambda_2)/(1 - \lambda_1 - \lambda_2)] + [(\gamma_1 + 2\gamma_2)/(\gamma_0 - \gamma_1 - \gamma_2)]$$

Kudhy Model :

$$A_{it} = \alpha + B_1 P_{it} + B_2 P_{i(t-1)} + B_3 P_{i(t-2)} + \dots + B_n P_{i(t-n)} + U_t$$

M. Nerlove Model :

$$A_{it} = \alpha \lambda + B \lambda P_{i(t-1)} + (1 - \lambda) A_{i(t-1)} + \lambda U_t$$

$$A_{it} = B_0 + B_1 P_{i(t-1)} + B_2 A_{i(t-1)} + U_t^*$$

$$\alpha = B_0/\lambda, \quad B = B_1/\lambda, \quad \lambda = 1 - B_2, \quad \lambda U_t = U_t^*$$

$$\beta = \lambda(\bar{P}/\bar{A}) \quad (1/\lambda)$$

R. Solo Model :

$$A_{it} = \alpha (1 - \lambda)^2 + B (1 - \lambda)^2 P_{i(t-1)} + 2\lambda A_{i(t-1)} - \lambda^2 A_{i(t-2)} + [U_t - 2\lambda U_{t-1} + \lambda^2 U_{t-2}]$$

$$A_{it} = B_0 + B_1 P_{i(t-1)} + B_2 A_{i(t-1)} - B_3 A_{i(t-2)} + U_t^*$$

$$A_{it} = \alpha + B_1 N R_{i(t-1)} + B_2 A_{i(t-1)} + U_t \quad (1)$$

$$A_{it} = \alpha + B_1 P_{i(t-1)} + B_2 Y_{i(t-1)} + B_3 A_{i(t-1)} + U_t \quad (2)$$

$$Y_{it} = \alpha + B_1 P_{i(t-1)} + U_t \quad (3)$$

$$[1/(1 - B_2 - B_3)]$$

$$[B_1 * (\bar{P}_{t-1}/\bar{A})]$$

$$.(1 - B_2 - B_3)$$

Gorginson Model :

Correlation Matrix

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	F	R ²	T	β	α		
1.84	1835.3	18.1	0.57	4.3	33.7	1582.6	A _t
0.3	3.4	2.04	0.07	(1.4)	(0.01)	3.5	*Y _t
10.4	1304.4	211.9	0.94	14.6	135.8	286.3	P _t
8.74	2553.1	68	0.84	8.3	223.2	879.5	C _t
9.7	1854.6	25.9	0.65	5.1	179.6	507.6	NR _t
(0.67)	1482.1	0.86	(0.01)	(0.9)	(9.94)	1556.7	*A _t
0.15	4.0	0.61	(0.03)	(0.8)	(0.006)	4.0	*Y _t
9.7	1320.7	397.9	0.97	20.0	127.7	363.2	P _t
7.8	3012.2	53.2	0.8	7.3	233.5	1260.9	C _t
10.3	2347.4	85.8	0.87	9.3	241.7	534.5	NR _t
(0.73)	355.2	7.1	0.32	(2.7)	(2.6)	374.7	A _t
(-0.87)	2.3	28.3	0.68	(5.3)	(0.02)	2.5	Y _t
10.3	1350.2	204.3	0.94	14.3	138.4	312.3	P _t
7.0	1873.1	45.7	0.77	6.7	131.3	888.4	C _t
10.7	1391.8	34.1	0.72	5.8	148.8	276	NR _t

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.(/) :Y_t . :A_t

.(/) :C_t .(/) :P_t

:() .(/) :NR_t

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	F	R ²	T	β	α		
(2.4)	1705.6	35.3	0.73	(5.9)	(40.9)	2012.6	A _t
0.1	29.4	0.63	0.03	0.8	0.03	29.2	*Y _t
9.0	270.3	48.7	0.79	7.0	24.4	87.5	P _t
7.3	1480.6	23.2	0.63	4.8	108.4	667.6	C _t
13.6	5385.4	64.1	0.83	8.0	731.1	(97.7)	NR _t
(7.5)	205.7	66.0	0.83	(8.1)	(15.4)	321	A _t
0.5	1.4	3.2	0.15	1.8	0.007	1.3	*Y _t
10.7	2736.4	177.4	0.93	13.3	294.6	527	P _t
9.4	2521.7	49.4	0.79	7.1	236.2	750.2	C _t
11.3	1426.8	42.7	0.76	6.5	161.5	215.5	NR _t
6.8	90.2	41.1	0.75	6.4	6.10	44.8	A _t
1.74	13.2	214.2	0.94	14.6	0.23	11.5	Y _t
11.3	525.2	133.9	0.91	11.6	59.2	81.1	P _t
3.8	2820.5	36.0	0.73	6.0	106.7	2020.6	C _t
19.0	4248.6	224.2	0.95	15.0	806	(1796.7)	NR _t

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.(/) :Y_t . :A_t

.(/) :C_t .(/) :P_t

.(/) :NR_t

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	F	R ²	T	β	α	
(5.8)	505.7	15.7	0.53	(4)	(29.4)	726.1 A _t
(1.0)	1.0	4.1	0.19	(2.1)	(0.01)	1.14 Y _t
10.4	5037.6	63.6	0.83	8.0	524.9	1101.2 P _t
7.7	3342	50.4	0.79	7.1	258.3	1405 C _t
8.2	1776.6	4.5	0.21	2.1	144.8	690.6 NR _t
0.03	73.0	0.001	(0.08)	0.03	0.02	72.9 *A _t
0.4	0.5	5.1	0.24	2.3	0.002	0.5 Y _t
10.4	6108.4	86.3	0.87	9.3	636.8	1332 P _t
9.1	1858.3	54.2	0.8	7.4	169.5	586.6 C _t
11.4	1606.9	32.5	0.71	5.7	182.9	235.2 NR _t
3.6	20.2	2.4	0.1	1.5	0.72	14.7 *A _t
1.5	1.3	6.8	0.31	2.6	0.02	1.2 Y _t
10.4	2123.4	60.7	0.82	7.8	221.1	465.3 P _t
7.5	2028.7	45.4	0.77	6.7	152.7	883.2 C _t
20.5	1135.3	22.6	0.62	4.8	233.3	(614.2) NR _t

:() (*) :
 .(/) :Y_t :A_t
 .(/) :C_t .(/) :P_t
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	F	R²	T	β	α	
	0.87	28.0	0.67	5.3	0.89	389.5 A _{t-1}
	(0.11)	0.015	(0.08)	(0.12)	(120.3)	3167.3 *Y _{t-1}
	0.19	35.4	0.73	6.0	0.40	2306.8 P _{t-1}
	0.23	31.4	0.70	5.6	0.26	2178.3 C _{t-1}
	0.14	25.1	0.65	5.0	0.19	2436.8 NR _{t-1}
	0.21	28.3	0.68	5.3	0.50	2261.2 P _m
	0.33	4.0	0.19	2.0	0.30	65.5 A _{t-1}
	(0.44)	1.4	0.03	(1.2)	(32.9)	140.2 *Y _{t-1}
	(0.19)	3.8	0.18	(1.95)	(0.013)	117.1 *P _{t-1}
	(0.28)	6.0	0.28	(2.5)	(0.015)	125 C _{t-1}
	(0.14)	2.5	0.10	(1.6)	(0.016)	111.1 *NR _{t-1}
	(0.26)	4.2	0.20	(2.1)	(0.02)	118.7 P _m

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.(/) :P_{t-1} :A_{t-1}

.(/) :NR_{t-1} .(/) :Y_{t-1}

:P_m .(/) :C_{t-1}

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	F	R ²	T	β	α		
	0.55	4.2	0.20	2.1	0.56	830.8	A _{t-1}
	(0.14)	0.02	(0.08)	(0.15)	(75.1)	2091.3	*Y _{t-1}
	0.17	19.8	0.60	4.5	0.26	1522.2	P _{t-1}
	0.18	17.2	0.55	4.2	0.135	1508.3	C _{t-1}
	0.13	9.2	0.39	3.1	0.14	1606.7	NR _{t-1}
	0.18	24.6	0.64	5.0	0.31	1497.5	P _m
	0.29	1.07	0.005	1.1	0.29	1055.5	*A _{t-1}
	0.71	0.65	(0.03)	0.8	263.1	425.1	*Y _{t-1}
	(0.06)	0.63	(0.03)	(0.8)	(0.07)	1568	*P _{t-1}
	(0.10)	1.6	0.05	(1.3)	(0.05)	1624.7	*C _{t-1}
	(0.01)	0.03	(0.08)	(0.16)	(0.007)	1497.3	*NR _{t-1}
	(0.08)	1.3	0.02	(1.15)	(0.11)	1609	*P _m
	0.17	0.4	(0.05)	0.62	0.17	293.4	*A _{t-1}
	0.33	1.06	0.004	1.02	49.5	238.6	*Y _{t-1}
	(0.06)	4.4	0.21	(2.1)	(0.017)	376.2	P _{t-1}
	(0.09)	7.2	0.32	(2.7)	(0.017)	385.9	C _{t-1}
	(0.04)	2.9	0.13	(1.7)	(0.01)	369.6	*NR _{t-1}
	(0.06)	7.2	0.32	(2.7)	(0.02)	382.1	P _m

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()	()	F	R ²		
1.78	0.21	0.12	24.2	0.78	$A_{1t} = 1289 + 0.25 P_{1t-1} + 0.44 A_{1t-1}$ (2.11) (. 8)
1.25	(0.17)	(0.13)	2.7*	0.21	$A_{2t} = 88.6 - 0.01 P_{2t-1} + 0.2 A_{2t-1}$ (-1.2)* (1.2)*
1.32	(0.05)	(0.04)	0.65*	0.06	$A_{3t} = 1179.3 - 0.05 P_{3t-1} + 0.24 A_{3t-1}$ (0.5)* (0.8)*
0.85	0.17	0.20	9.6	0.57	$A_{4t} = 1805.2 + 0.30 P_{4t-1} - 0.18 A_{4t-1}$ (3.4) (-0.8)*
0.81	(0.06)	(0.07)	2.4*	0.19	$A_{5t} = 466.6 - 0.02 P_{5t-1} - 0.24 A_{5t-1}$ (2.10) (-1.1)*

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:A_{t-1}
:P_{t-1}

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F	R ²	
12.8*	0.73	$A_{1t} = 2248.2 + 0.14 P_{1t-1} + 0.26 P_{1t-2} + 0.03 P_{1t-3}$ (21) (1.2) (2.3)* (0.2)
24.2*	0.78	$A_{1t} = 1289 + 0.44 A_{t-1} + 0.25 P_{1t-1}$ (2.5) (2.1)* (2.8)*
14.7*	0.76	$A_{1t} = 1282.5 + 0.25 P_{1t-1} + 0.43 A_{t-1} + 0.01 A_{t-2}$ (2.3) (2.5)* (1.4) (0.2)
23.5*	0.78	$A_{1t} = 1113 + 0.54 A_{1t-1} + 0.11 NR_{1t-1}$ (2.3) (2.8)* (2.5)*
2.7	0.21	$A_t = 88.6 + 0.2 A_{2t-1} + 0.01 P_{2t-1}$ (3.4) (1.1) (1.8)
7.5*	0.60	$A_t = 135.9 + 0.02 P_{2t-1} + 0.31 A_{2t-1} - 0.43 A_{2t-2}$ (5.9) (2.7)* (2.5)* (3.9)*
2.0	0.19	$A_t = 1622 - 0.16 P_t + 0.65 P_{t-1} - 0.64 P_{t-2}$ (15) (0.6) (1.7) (2.2)*
2.1	0.30	$A_t = 1517 - 0.003 P_{3t} + 0.52 P_{3t-1} - 0.67 P_{3t-2} + 0.38 A_{3t-1}$ (3.1) (0.01) (1.5) (2.5) (1.5)
7.9*	0.61	$A_t = 1497 + 0.002 P_{4t} + 0.02 P_{4t-1} + 0.29 P_{4t-2}$ (19) (0.6) (1.1) (2.2)*
9.6*	0.57	$A_t = 1805.2 - 0.18 A_{4t-1} + 0.30 P_{4t-}$ (3.9) (0.8) (3.4)*
11.4*	0.80	$A_t = 3459 + 0.19 P_{4t} + 0.07 P_{4t-1} + 0.42 P_{4t-2} - 0.45 A_{4t-1}$ (5.8) (1.5) (0.5) (2.9)* (2.1)*
4.4*	0.44	$A_t = 383 - 0.03 P_{5t} + 0.04 P_{5t-1} - 0.03 P_{5t-2}$ (40) (1.3) (1.7) (1.6)
11.7*	0.80	$A_t = 721 - 0.04 P_{5t} + 0.05 P_{5t-1} - 0.05 P_{5t-2} - 0.73 A_{5t-2}$ (7.6) (3.2)* (3.2)* (3.6)* (4.5)*

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F	R ²	
25.5*	0.79	$A_{1t} = 3151.6 - 2.5 A_{2t-1} + 0.18 P_{1t-1}$ (-2.2)* (2.6)*
5.7*	0.42	$A_{2t} = 160.7 - 0.95 A_{3t-2} + 0.012 P_{2t-2}$ (-2.4)* (0.9)
28.4*	0.67	$A_{3t} = 1499.1 + 0.3 P_{3t-2}$ (5.3)*
3.1	0.24	$A_{t} = 2089 - 5.8 A_{10t-1} - 0.035 P_{10t-2}$ (-1.4) (-1.5)
5.2*	0.50	$A_{t} = 368.5 - 0.07 P_{t-2} - 0.04 P_{11t-1} - 0.017 NR_{11t-1}$ (-2.4)* (-2.)* (-1.7)

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- (i) :A_{it}
- (/) :P_{1t-1}
- (/) :P_{2t-2}
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- :A_{3t-2}
- (/) :P_{3t-2}
- (/) :P_{10t-2}
- :A_{10t-1}
- (/) :P_{11t-1}
- (/) :NR_{11t-1}

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F	R ²	
47.4*	0.78	$A_{1t} = 7035.2 - 3936.3 C_{t-1}$ (11.9) (-6.9)*
14.2*	0.50	$A_{2t} = 211.1 - 159.8 C_{2t-1}$ (7.0) (-3.8)*
2.5	0.11	$A_{3t} = 2483.7 - 463.9 C_{3t-1}$ (-1.6)
1.33	0.05	$A_{4t} = 1076 + 1763 P_{4t-1} + 2.9 NR_{4T-1}$ (1.5) (1.0)
2.0	0.06	$A_{5t} = 210.3 + 137.8 P_{5t-1}$ (1.4)

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An Econometric Study of Supply Response of The Most Important Cereal Crops in Egypt

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ABSTRACT

The current search aims at estimate and analyze farmers' responses to the prices of farming and some other economic variables during the period (2000-2013) by identifying the most influential factors of the most important cereal crops area, the study depends on descriptive and quantitative statistical analysis, by applying Stepwise regression method in linear and logarithmic form to measure the supply response.

The search results indicates to significantly annual increase in the value of economic variables specific functions response marked by the all of the crop area, yield, farm price, costs per fadaan, net yield for all the study crops (wheat, barley, maize summer, rice summer, sorghum), as well as a significant annual decline in sorghum summer area, and productivity per faddan of sorghum, and barley area, and productivity of maize, the area of rice, and the productivity of rice, which refers to the stability of those variables about averages. Nerlove model explained depreciation flexibility transactions in the short run as estimated at 0.12, (0.13), (0.04), 0.20, (0.07) for each of: wheat, barley, summer rice, summer maize, and sorghum, respectively, it amounted to flexibility in the long run towards 0.21, (0.17), (0.05), 0.17 (0.06) for each of them respectively. The response period results were as follows 1.78, 1.25, 1.32, 0.85, and 0.81 each of them respectively. And show them the low response period to summer crops, maize and sorghum compared to other crops, and perhaps due to the possibility of expansion in cultivated with each of them in the following pattern directly from the same year. The supply response function showed that the best of these models for wheat is a Nerlove model, barley Solo model, and Jorgenson model to summer rice, maize and sorghum.

The impact of the most influential represent in: farm price, the cost per faddan, the net return per faddan, the cultivated area of crop in the previous year.

Supply response function of crops under study in the relative's form showed that the most important factors affecting the cultivated area of crop in the current year was to: the ratio of net return crop to the net return competitive crop in the previous year, and the ratio of the crop costs to the costs of the crop competitive in the previous year, and the percentage of the price of the crop to crop price competitor in the previous year.

Therefore the Search is recommended to work on:

- Reduce production costs, through a cooperative role in the provision of farm inputs at reasonable prices, or provide soft loans to farmers.
- Expand the role of the Ministry of Agriculture through their research institutes in improving the productivity of some crops or short duration in the ground.
- Finding a mechanism for marketing grain crops in order to encourage cultivation.
- Encourage contract farming system between farmers and destination marketing on the basis of a specific price guarantee for the marketing of crop farmers.