

农村发展—三农问题研究

产销两地农产品市场价格传导关系的研究——以京冀两地蔬菜市场为例的实证分析

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摘要:

以京冀两地蔬菜市场为例, 以大白菜、黄瓜、西红柿的市场价格为对象, 研究中国农产品产销两地市场的价格传导关系, 以探究在市场经济条件下, 中国农产品产销两地市场价格传导形式、传导速率和传导动力。借助相关系数、Johansen协整检验、Granger因果检验、脉冲响应函数、方差分解等方法, 通过实证检验表明, 京冀两地蔬菜市场价格的相关性较强, 存在着协整关系, 并且具有双向引导关系, 两地蔬菜市场的价格传导关系显著, 其中大白菜和黄瓜的价格传导速率均为2阶滞后, 西红柿的价格传导速率为3阶滞后; 在京冀两地蔬菜市场价格传导过程中, 北京销地市场价格的引导力要强于河北产地价格, 其在蔬菜价格形成中起主导性作用, 两地的价格传导属典型的“需求拉动型”, 内在的传导动力主要在于北京销地市场的供需变化所引起的价格波动。研究结果还表明, 在全国蔬菜一体化大市场基本形成的情况下, 买方市场中“以销定产”的特点得到了充分体现。因此, 农业部门在发展区域蔬菜产业时, 首先要充分考虑销地的市场行情, 通过建立市场价格预警机制、市场多方会商机制、产销市场联合监测机制, 以销地市场的走向科学安排产区的蔬菜产业结构。

关键词: 销地市场

The Study of Agricultural Products Market Price Transmission Relationship between Original and Sale Market——the empirical analysis of Beijing and Hebei vegetable market

Abstract:

This article researches agricultural products market price transmission relationship between original and sale market, in order to explore the transmission form, speed and power of agricultural products market price between original and sale market under the conditions of market economy, illustrated by the example of Beijing and Hebei vegetable market, take Chinese cabbage, cucumber and tomato market prices as object, with the help of correlation coefficient, Johansen Co-integration test, Granger causality test, impulse response function, variance decomposition method. Empirical result shows that vegetable market price of Beijing and Hebei relates strongly, which has Co-integration relationship and two-way causal relationship. The price transmission relationship is notable, of which Chinese cabbage and cucumber price transmission rate is 2-order lag, but tomato is 3-order lag. At the conductive process of vegetable price, the guiding force of Beijing, which plays a leading role, is stronger than Hebei province. The transmission type belongs to "demand-pull" typically, and intrinsic transmission power is mainly determined by price fluctuation is caused by supply and demand change of Beijing market. The results also show that, at the case of integration of vegetable in the country to form a large market, the characteristic of manufacturing-according-to-sale has been fully reflected in buyers' market. It proposes that, when the agricultural sector, which plans the vegetable industrial structure according to the trend of sale market, through the establishing of market price of early warning mechanism, the multi-party consultation mechanism, production and marketing joint monitoring mechanism, develops regional vegetable industry, the price of sale market must be fully considered first.

Keywords: sale market

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