

The volatility connectedness among fertilisers and agricultural crop prices: Evidence from selected main agricultural products

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Electronic supplementary material

Supplementary Table S1

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Table S1. Summary statistics

Variable	Mean	Variance	Skewness	Kurtosis	JB	ERS	Q(10)	Q ² (10)
Phosphate rock	0.036	0.009	5.087***	32.554***	12 941.593***	−5.433***	52.910***	12.370**
Urea	0.079	0.008	3.376***	17.772***	4 020.819***	−3.875***	11.975**	2.898
TSP	0.036	0.003	3.729***	18.570***	4 455.049***	−4.219***	110.428***	68.915***
DAP	0.047	0.004	3.213***	13.748***	2 562.249***	−4.564***	50.968***	43.052***
Sugar	0.057	0.002	1.452***	2.940***	189.925***	−7.141***	16.558***	13.111**
Cotton	0.042	0.001	2.095***	6.331***	641.217***	−3.699***	91.457***	90.709***
Soybeans	0.039	0.001	1.919***	6.319***	608.187***	−6.021***	16.962***	11.124**
Maize	0.045	0.002	1.578***	2.839***	200.530***	−4.685***	6.447	5.039
Rice	0.034	0.002	4.353***	32.018***	12 248.450***	−5.965***	68.173***	54.777***
Wheat	0.048	0.002	1.790***	4.140***	333.306***	−5.774***	10.857**	10.885**

*, **, ***Significance level at 10, 5, and 1%; JB – Jarque and Bera test for normality; ERS – Elliott-Rothenberg-Stock unit-root test; Q(10), Q²(10), – weighted portmanteau test; DAP – diammonium phosphate; TSP – triple superphosphate
Source: Authors' own calculations