

ONLINE APPENDIX: THE TWIN PEAKS OF THE EXPORT INTENSITY DISTRIBUTION

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Appendix E: Country-Specific Estimates of Shape and Scale Parameters

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TABLE E.1. Country-specific estimates of shape and scale parameters.

Parameter: Country:	$\sigma_{zd}^2 + \sigma_{zx}^2$ (1)	s_d/s_x (2)	\mathcal{LN} vs \mathcal{LN}_r (3)	Parameter: Country:	$\sigma_{zd}^2 + \sigma_{zx}^2$ (4)	s_d/s_x (5)	\mathcal{LN} vs \mathcal{LN}_r (6)
Albania	11.44	0.47	4.78	Lithuania	7.54	0.67	1.26
Argentina	3.19	5.67	6.83	Madagascar	12.99	0.01	3.01
Armenia	6.23	2.33	0.18	Malaysia	4.26	1.50	3.77
Bangladesh	5.79	0.01	0.76	Mauritius	9.93	0.82	3.43
Belarus	4.16	1.50	2.06	Mexico	4.64	2.33	2.86
Bolivia	6.30	2.08	0.17	Moldova	6.81	0.67	0.36
Bosnia-Herzegovina	6.58	2.33	0.07	Morocco	11.82	0.01	3.42
Brazil	5.53	9.00	1.12	Namibia	10.6	4.00	1.89
Bulgaria	7.30	0.67	1.35	Nicaragua	6.86	1.50	0.33
Chile	5.77	4.00	1.26	Nigeria	4.97	1.00	1.58
China	8.10	1.50	3.32	Pakistan	8.75	0.11	3.63
Colombia	3.08	4.00	6.01	Panama	6.65	2.57	0.09
Costa Rica	6.85	2.33	0.29	Paraguay	6.54	1.50	0.05
Croatia	6.14	1.50	0.39	Peru	7.45	2.33	1.35
Czech Rep.	4.45	1.00	2.18	Philippines	13.81	0.01	6.68
Ecuador	6.58	5.67	0.08	Poland	4.47	2.33	2.52
Egypt	5.38	2.33	1.52	Romania	7.15	0.25	0.80
El Salvador	7.46	1.50	1.54	Russian Fed.	3.07	9.00	3.88
Estonia	6.43	0.49	0.06	Senegal	5.55	2.64	0.59
Ethiopia	7.55	1.22	0.70	Serbia	2.63	4.00	5.09
FYR Macedonia	7.37	0.43	1.09	Slovak Rep.	5.68	1.35	0.66
Ghana	4.31	2.33	1.44	Slovenia	4.08	1.00	3.29

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Parameter: Country:	$\sigma_{zd}^2 + \sigma_{zx}^2$ (1)	s_d/s_x (2)	\mathcal{LN} vs \mathcal{LN}_r (3)	Parameter: Country:	$\sigma_{zd}^2 + \sigma_{zx}^2$ (4)	s_d/s_x (5)	\mathcal{LN} vs \mathcal{LN}_r (6)
Guatemala	6.29	2.33	0.24	South Africa	2.72	5.67	5.24
Honduras	10.21	1.00	4.45	Sri Lanka	6.89	0.01	0.26
Hungary	5.54	1.50	1.06	Sweden	4.77	1.00	2.24
India	8.76	1.50	5.70	Syrian Arab Rep.	3.87	2.33	2.33
Indonesia	7.07	0.54	1.12	Tanzania	5.30	4.00	0.86
Ireland	8.78	1.50	1.32	Thailand	6.99	0.67	1.11
Jordan	6.49	0.69	0.00	Tunisia	9.55	0.43	4.24
Kazakhstan	4.01	4.00	1.41	Turkey	6.67	1.50	0.47
Kenya	6.18	2.33	0.34	Uganda	6.66	2.33	0.13
Korea, Rep.	4.95	1.86	1.04	Ukraine	4.15	2.33	2.74
Kyrgyz Rep.	4.88	1.00	1.22	Uruguay	6.87	1.56	0.52
Lao PDR	6.09	0.21	0.35	Uzbekistan	6.55	2.33	0.03
Latvia	7.85	0.43	1.27	Vietnam	7.66	0.25	3.18
Lebanon	3.17	2.33	4.25	Zambia	6.07	4.00	0.22

Notes: Column (1) and (3) provide the coefficients estimated by maximum likelihood, conditional on s_d/s_x being given by equation (6) and reported in columns (2) and (4). All the coefficients reported in column (1) and (2) are statistically different from 0 at the 1% level. Column (3) and (6) report the Vuong (1989) test statistic when comparing a model in which the variance ($\sigma_{zd}^2 + \sigma_{zx}^2$) is estimated for each country individually against a 'restricted' model with a single shape parameter estimated by pooling data for all countries. The latter model is indexed by the subscript r . Entries in bold are those for which the Vuong statistic is greater than 2.58, the critical value for the test at the 1% significance level.

References

- Vuong, Quang H. (1989). “Likelihood Ratio Tests for Model Selection and Non-Nested Hypotheses.” *Econometrica*, 57(2), 307–333.