

Estimating the Impact of Political Stability and the Absence of Violence on Agricultural GDP in Iraq for the Period 2004-2024

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Abstract:

The study aims to measure and analyze the impact of political stability and non-violence on Iraq's agricultural GDP for the period 2004-2024. The error correction vector model (VECM) model was used to estimate the relationship between the two variables. The results showed a complementary relationship between the two variables. The analysis of the results of the long-term equilibrium relationship indicates that There is a significant inverse effect between political stability, the absence of violence, and agricultural GDP, as the value of the coefficient of political stability, the absence of violence, and the agricultural GDP in the long run is (4.97586), which means that the decrease in the value of the political stability index and the absence of violence by one unit leads to an increase in the agricultural GDP by (4.97586) units. This paper recommends that the political system should not be based on violence but rather on a set of political, social, cultural, and economic measures that make political forces and society maintain the stability of the country, and develop the capacity of the political system to face and respond to the internal (societal) and external (international community) challenges imposed on it in a way that promotes political stability. The Iraqi state must work to achieve relative political stability by finding a real balance between the orientations of the ruling authority and the regime. political and among members of society, He pointed out the need for all workers in the political system, including political parties and figures, to work hard to bring opinions closer and push towards a comprehensive national reconciliation that makes everyone contribute to achieving political stability, which positively reflects confidence in the investment environment, enhances confidence in investments, increases the ability of producers to access markets in economic

fields, including the agricultural sector, which contributes to the rise in GDP and the achievement of agricultural economic development.

Keywords: Political stability, Absence of violence, good governance, Agricultural growth.

تقدير أثر الاستقرار السياسي وغياب العنف على الناتج المحلي الإجمالي الزراعي في

العراق للمدة 2004-2024

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المخلص:

تهدف هذه الدراسة إلى قياس وتحليل تأثير الاستقرار السياسي وغياب العنف على الناتج المحلي الإجمالي الزراعي العراقي للفترة من 2004 إلى 2024. تم استخدام نموذج متجه تصحيح الأخطاء (VECM) لتقدير العلاقة بين المتغيرين. أظهرت النتائج علاقة تكامل بين المتغيرين. يشير تحليل نتائج علاقة التوازن طويلة الأجل إلى وجود تأثير عكسي كبير بين (الاستقرار السياسي وغياب العنف، حيث أن قيمة معامل المؤشر الاستقرار السياسي وغياب العنف هي (4.97586) على المدى الطويل، وهذا يعني أن انخفاض انعدام الاستقرار السياسي بوحدة واحدة تؤدي إلى زيادة في الناتج المحلي الزراعي بمقدار (4.97586) وحدة. توصي هذه الورقة بأن النظام السياسي لا يجب أن يكون قائماً على العنف، بل على مجموعة من التدابير السياسية والاجتماعية والثقافية والاقتصادية التي تجعل القوى السياسية والمجتمع يحافظون على استقرار البلاد، ويطورون قدرة النظام السياسي على مواجهة والاستجابة للتحديات الداخلية (المجتمعية) والخارجية (المجتمعية الدولية) المفروضة عليه بطريقة تعزز الاستقرار السياسي. يجب على الدولة العراقية أن تعمل لتحقيق الاستقرار السياسي النسبي من خلال إيجاد توازن حقيقي بين توجهات السلطة الحاكمة والنظام السياسي وبين أفراد المجتمع، ما ينعكس ايجاباً على تعزيز الثقة في البيئة الاستثمارية ويعزز قدرة المنتجين في الوصول الى الأسواق، وكذلك يسهم في تطوير البنى التحتية مما يسهم في تطوير المجالات الاقتصادية بما فيها القطاع الزراعي، وهو ما ينعكس في تحقيق التنمية الاقتصادية الزراعية.

الكلمات المفتاحية: الاستقرار السياسي، غياب العنف، الحوكمة الرشيدة، النمو الزراعي.

1. Introduction

Political stability varies according to different countries and their degree of progress, so the degree of stability varies in developed countries compared to developing countries, for example, we find that some see political instability as a suitable opportunity for the collapse of the government, while others see it as a state of turmoil that the state suffers from. They are seen from a broader perspective, such as the possibility of violence, including terrorist activity, demonstrations, strikes or attempted coup against the regime of government, and then the extent to which the government is able to sustain and provide the most important elements necessary for the survival of the State. According to some political theories, political stability is linked to the government's ability to provide basic services, the most important of which are security, housing, and food, and the absence of these elements leads to political instability and the emergence of a failed state ⁽¹⁾.

There is a deep correlation between political stability and economic growth, with the instability of the political environment leading to a reduction in investment and rapid economic growth on the one hand, and poor economic performance on the other hand leading to the collapse of the government and political unrest ⁽²⁾.

Political stability is not the result of military and security power. It is the result of political, social, economic and cultural measures that make all the forces of society monitor security and stability, and therefore political stability cannot be achieved through oppression, arrogance and ignoring the needs and aspirations of the people, and for this reason there must be a real reconciliation between the project of the authority for political stability and the project of society, and the existence of mutual trust between the two parties, which provides political and cultural freedoms and achieves economic growth. The intensity of the increasing political instability affects food shortages and food security, and can be felt at the individual and household level, where prices fluctuate, costs rise, production decreases and then dependence on imports returns ⁽³⁾.

The formulation of agro-economic policy includes several measures that can clearly intersect with the political and democratic system. Issues such as agricultural subsidies, controls, tariffs, credit, manpower, dumping policy, and

food security, to name a few, need attention from the politician-occupied legislature. Farmers need a better understanding of the political process to protect and use the political pressures and tools that help them achieve agricultural development. No group belonging to a political minority in a democratic state can use the policy of legislative organization and government in political power.

Economists see political instability as a serious problem that is detrimental to the performance of the economy. Political instability is likely to reduce the opportunities for policymakers, leading to suboptimal macroeconomic policies in the short term. In addition, this could lead to a lot of policy changes, which could cause instability and hurt overall economic performance. Over time, political instability became more widespread and had a negative impact on the economies of many countries, which aroused the interest of many economists. High levels of political instability lead to lower economic growth for all sectors, including the agricultural sector. Social and political turmoil creates an uncertain political and economic climate that raises risks and discourages private sector investment. Political turmoil also leads to higher inflation rates, shortens the lifespan of governments, and destroys long-term economic policies that improve the economy⁽⁴⁾. The phenomenon of widespread political corruption is inherently linked to political instability because political corruption wastes money, distorts government spending, and finances rentier activities for the benefit of a certain group of people while diverting attention from productive endeavors. These effects have a negative impact on GDP, economic development, and individual well-being⁽⁵⁾.

When examining Iraq's historical political background, we find that this country has clearly suffered from political instability for more than 70 years, driven by coups against the regime, terrorism, demonstrations, riots, the absence of freedom of expression, and the existence of regimes that have practiced dictatorship, tyranny, exclusion, sectarianism, and quotas. The appointment of short-term governments has distorted the democratic system, and this has been reflected in major imbalances in the economy, as a result of which agricultural production has declined, the sector has been neglected, and the dependence on imports to meet domestic demand.

The problem in this paper lies in several questions: Is there political stability and the absence of violence in Iraq? Does political stability and the absence of violence significantly affect the increase in agricultural GDP?

The importance of this paper lies in the study of developments in political stability and the absence of violence (one of the indicators of good governance) and its impact on agricultural GDP, which expresses the total market value at the prevailing prices of all finished goods and services produced locally in a given country during a specific period of time, usually one year in Iraq for the period 2004-2024.

The aim of this paper is to measure and analyze the impact of political stability and non-violence on agricultural GDP, and to determine the relationship between them through the use of an inductive analytical approach and a quantitative approach to econometric economics.

Research Hypothesis

The paper assumes that there is a direct relationship between the value of the Political Stability Index and the absence of violence and agricultural production, and that achieving political stability is positively reflected in sustainable growth in agricultural production, where political stability and the absence of violence contribute to enhancing confidence in the investment environment in a way that promotes the growth of the agricultural sector.

There are several studies that have addressed the topic of political stability and its impact on economic growth and the agricultural sector, including the research of Ram Prekesh Mandal (2022). The impact of political turmoil on economic growth in Nepal from 2002 to 2021 is the subject of this study. It seeks to examine whether political indicators such as governance effectiveness, rule of law, political stability, lack of violence or terrorism, quality and organization, and inflation are related to each other. The ARDL model was used to determine the relationship between variables. The results indicate a long-term relationship between indicators of government effectiveness and the rule of law on economic growth, and the results show that while political stability, the absence of violence or terrorism, and inflation indicators have a significant long-term impact on economic growth, reducing corruption has a positive short-term impact on economic growth⁽⁶⁾.

Imtaiz Ali Shaikh (2018) examined the macroeconomic performance of the agriculture sector in different political systems in Pakistan for the period 1950 to 2010. The ARDL and ECM models were used to determine the impact of political systems on the agricultural sector. After studying the macroeconomic performance of the agricultural sector under the dictatorial and democratic political system, it was concluded that the type of correlation between the alternative political situation enhances the growth and development of the agricultural sector. There is a hazy and uncertain link between democracies and economic progress. Pakistan's economic progress and expansion were more favorable under authoritarian political regimes than under democracies⁽⁷⁾.

Mohammad Naliff (2022) aimed to illustrate the impact of political instability on economic growth along with exchange rate and unemployment in Malaysia. It is based on time series data over 34 years starting from 1984 to 2018. This study uses the Distributed Lag Self-Regression (ARDL) method. The results suggest a long-term relationship between political instability and economic growth, unemployment, and exchange rates. Political instability affects economic activity and growth Economic. These findings are consistent with the theoretical basis and magnitude of the political implications for countries such as Malaysia⁽⁸⁾.

Ahmet Deikin (2018) noted "The Long-Term Relationship between Political Stability and Economic Growth in Turkey between 2002 and 2016". This work focuses first on how the Political Stability Index relates to the level of GDP, the inflation rate, and the exchange rate. For this purpose the ARDL model was used. The study found that the Political Stability Index has a positive correlation with long-term economic growth, in addition to finding that inflation has a negative correlation with growth. The exchange rate indicates that the depreciation of the Turkish lira puts pressure on lower economic growth⁽⁹⁾. In his 2020 paper, Hachemi tried to show how Algeria's economic development from 1996 to 2017 was affected by political stability, economic volatility, and lack of violence. The results of the study, obtained using the ARDL model, showed that there is a long-term relationship between macroeconomic instability variables and economic growth. They also noted that political stability, the absence of violence, GDP growth, and foreign direct

investment all have a positive impact on economic growth, both in the short and long term. Important for Algerian economic growth⁽¹⁰⁾.

2. Materials and methods

To arrive at an estimate of the impact of mats on agriculture, the 2004-2024 time series was used, where the data were converted into quarterly data in its natural form, and dividing the data into long time series gives greater accuracy in obtaining results between variables. The error correction vector model (VECM) was used to estimate the relationship between the two variables, and the VECM model is suitable for obtaining results because it has positive properties that make it better than other models Used in many tests such as (ARDL, OLS). Two variables were taken, first: political stability and absence of violence (AG) as an independent variable, representing one of the indicators of good governance, and second: agricultural GDP (PS) as a dependent variable calculated based on current prices. Formulate the economic model according to the following:

$$Ag1_t = \beta_0 + \beta_1 Ps1_t + u_t \dots (1)$$

where (β_0) is the intersection, (u_t) is the random variable, (t) is the time. To apply the steps of the econometric model, we first use unit root tests to find out the stability of the time series according to the Augmented Dickey-Fuller - (ADF), and the optimal lag period is determined for the late periods of time, then the bound test (F), Estimate the short-term and long-term parameters as well as the error correction parameter. model is then tested for safety against econometric problems⁽¹¹⁾.

The data used in this paper were collected from various sources, namely the Central Bank of Iraq (Directorate General of Statistics and Research), and the World Bank. Table 1 shows the index of the degree of political stability and absence of violence, the percentage score of the ranking, agricultural GDP, and the percentage of total output⁽¹²⁾⁽¹³⁾.

Table 1 . Developments of Ps and Ag in Iraq for the period 2004-2024

Years	Ps (+2.5) (2.5-)	Ranking percentage 100-0	Ag / Iraqi dinars	Rate Ag of GDP
2004	- 2.2	0	3693768000000	2
2005	- 2.6	0.5	5064158000000	1
2006	- 2.8	0	5568985700000	2
2007	- 2.7	0.5	5494212400000	2
2008	- 2.5	1.9	6042017700000	2
2009	- 2.2	2.4	6832552100000	3
2010	- 2.2	2.4	8366232400000	2
2011	- 1.8	4.3	9918316800000	3
2012	- 1.9	4.7	10484949300000	3
2013	- 2.0	4.3	13045856400000	2
2014	- 2.5	2.4	13128622600000	2
2015	- 2.3	2.9	8160769700000	2
2016	- 2.3	3.3	7832046900000	2
2017	- 2.3	3.3	6598384800000	2
2018	- 2.5	1.4	7572265100000	2
2019	- 2.6	1.4	10411174400000	2
2020	-2.5	1.9	13130927000000	3
2021	-2.4	1.9	9970509000000	2
2022	-2.5	2.4	6795742700000	3
2023	-2.22	-0.03	1047636990000	2.9
2024	-2.06	1.21	1234042210000	3.3

The global indicators of governance are composite indicators, the World Bank relies on several sources to find them through data providers (business activities, non-governmental organizations, the public sector), and after obtaining the data, they are standardized using the standard natural distribution as standard scores, and then the preference is in light of the amount of the value of the standard score, where the higher the standard score, the more this indicates preference, Where the value of the standard score is in the range (-2.5) to (2.5+) approximately, as negative degrees represent the worst cases and positive degrees represent the best cases. Then the percentage ranking is calculated, which works to rearrange the state from the highest to the lowest for each sub-index, so the index has a value between 0 (lowest rank) to 100 (highest rank), so the country's score is between 0-100, which represents the classification that combines the degree and the final ranking of the state. It is noted from the table that the degree of the Ps was negative for all years of the study period, as well as the percentage score did not exceed 5-100, and this indicates that the Iraq suffers from political instability, This was clearly reflected in the decrease in the contribution of agricultural production to the GDP, which did not exceed 3%, prolonged the study period, and this led to an increase in imports of food products to meet the need for domestic demand, so the agricultural trade balance became in a state of chronic deficit ⁽¹⁴⁾. For the purpose of comparing the score of the index of Ps with some economies, we present Figure 1, which illustrates this, this comparison gives a perception of the attitude of Iraq towards other countries⁽¹⁵⁾.

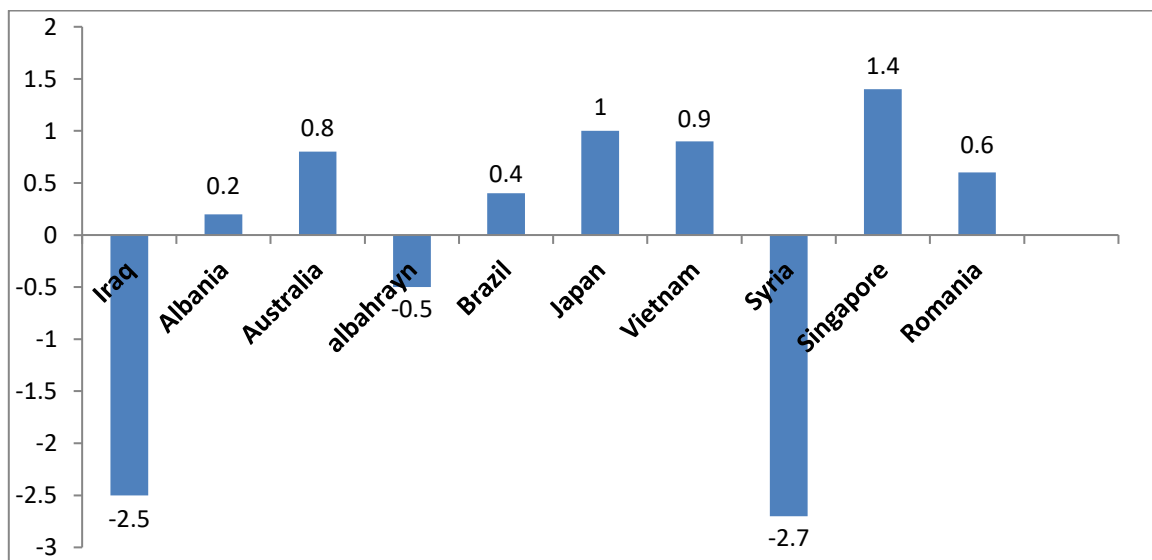


Figure 1. Degree of Ps in some countries for 2022.

Figure 2 shows the percentage score of political stability, absence of violence, and the contribution of agricultural output to GDP in Iraq for the period 2004-2024⁽¹⁶⁾.

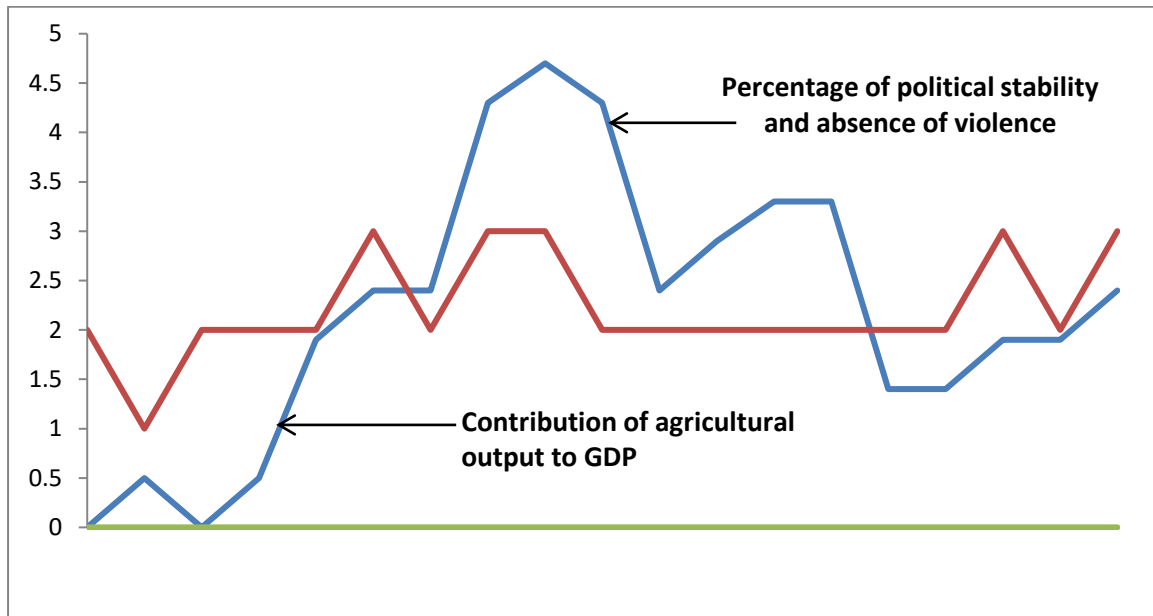


Figure 2. The percentage score of Ps and the contribution of Ag output to GDP.

3.Results and Discussion

3.1. Unit root test

All variables are non-static (stable) at the initial level of the data, as can be shown from the Augmented Dickey-Fuller Test (ADF) table 2. After computing the first difference between the variables, it becomes stable¹[I]⁽¹⁷⁾.

Table 2. Augmented Dickey-Fuller Test (ADF)

		Ag	Ps
With Constant	t-Statistic	-2.8975	-0.3672
	Prob.	0.0301	0.8561
		**	n0
With Constant & Trend	t-Statistic	-1.4102	-1.7441
	Prob.	0.7284	0.9523
		n0	n0
Without Constant & Trend	t-Statistic	-3.4195	1.7463
	Prob.	0.0213	0.853
		**	n0

At First Difference			
		d(Ag)	d(Ps)
With Constant	t-Statistic	-3.0766	-3.067
	Prob.	0.0113	0.003
		**	***
With Constant & Trend	t-Statistic	-3.4231	-3.2103
	Prob.	0.0018	0.0083
		***	***
Without Constant & Trend	t-Statistic	-4.0247	-4.2151
	Prob.	0.0019	0.0021
		***	***

3.2. Analysis of the results of the optimal slowdown period

Based on the results of Table 3, the third lag period is chosen because it gives the lowest value⁽¹⁸⁾.

Table 3. Optimal lag period test

Lag	LR	FPE	AIC	SC	HQ
0	-426.226	NA	5824.335	13.25862	13.36185
1	-375.475	371.538	11.21051	6.875528	7.247651
2	-238.175	321.6755	0.378257	5.236849	3.462357
3	41.05284	87.72952*	0.016361*	-0.415873*	1.315768*

3.3. Cointegration test results

Table 4 shows the Cointegration of the two variables using the impact coefficient value test (trace) and the maximum value test (Max)⁽¹⁹⁾.

Table 4. Test of impact coefficient (Trace) and maximum value (Max) according to Johansson.

Hypothesized	Eigenvalue	Trace Statistic	Critical Value	Prob.**
None *	0.066257	16.2451	14.3681	0.0361
At most 1	0.016158	1.241185	2.735211	0.1354
Hypothesized	Eigenvalue	Max-Eigen Statistic	Critical Value	Prob.**
None *	0.066257	14.02191	13.2861	0.0267
At most 1	0.016158	1.241185	2.735211	0.1354

The results of the above table of the two tests show the existence of Cointegration, and this indicates that there is a long-term equilibrium relationship between the index of political stability and the absence of violence and agricultural GDP. According to these results, which indicate the existence of cointegration, the error correction vector model is estimated.

3.4. Analysis of the results of the VECM error correction vector model

Table 5 shows the results of estimating the parameters of the error correction vector model for the independent variable Political stability and absence of violence PS on the dependent variable Agricultural GDP ⁽²⁰⁾.

Table 5. Error correction vector model test

Cointegrating Eq:	CointEq1	
Ag (-1)	1	
Ps (-1)	4.97586	
	-2.13581	
	[2.32972]	
C	27.46215	
Error Correction:	D(Ag)	D(Ps)
CointEq1	-0.02254	-0.003935
	-0.0087	-0.00083
	[-2.59080]	[-4.74096]
D(Ag (-1))	2.660898	-0.002810
	-0.05713	-0.00199
	[46.5761]	[-1.41206]
D(Ag (-2))	-0.63218	0.007148
	-0.04117	-0.0031
	[-15.3553]	[2.30580]
D(Ps (-1))	-1.84525	2.352587
	-0.9901	-0.09265
	[-1.86370]	[25.3921]
D(Ps (-2))	0.977536	-1.032546
	-0.46921	-0.05821
	[2.08336]	[-17.7382]
C	-0.02524	0.006489

	-0.21286	-0.009921
	[-0.11857]	[0.65406]

"The results of the error correction vector model equations in the above table show that there is a long-term equilibrium relationship between the independent variable (Ps) and the dependent variable" (Ag), that is, there is a long-term equilibrium relationship between the index of political stability and absence of violence (Ps) and agricultural gross domestic product (Ag). "This is because the error correction parameter takes a negative signal and is significant according to the test (t) ($0.05 > p$), as the error correction coefficient is equal to (0.02254) and this means that about (0.02254) shocks can be Cointegration in the long term, and this supports the effect of the independent variable on the dependent variable in short- and long-term kinetic models".

Through the results of the long-term equilibrium relationship between (Ps) and (Ag) indicates at The political stability index and the absence of violence show a significant adverse effect on agricultural GDP in the long run, as the value of the long-term GDP index coefficient is the value of the index, meaning that an increase in (PS) by one unit leads to an increase in (Ag) by 4.97586 units. As the existence of a "positive relationship between the two variables" is identical to the economic theory, that is, there is the existence of a positive effect between the two variables, assuming the stability of other factors. It is clear that the coefficient of (R) was (81%), and that the coefficient of (R) corrected (81%), which gives excellent explanatory power to the model. This result was identical to the result of the presentation of previous studies, and for all economies that dealt with the impact of stability and economic growth.

3.5. Econometric Model Quality Tests

3.5.1. Heteroscedasticity test for variance (error limit variance) (ARCH)

"It is clear that the model does not suffer from the problem of Heteroscedasticity of variance", "because the calculated value" of (F) reached (3.713521) at the probability level (0.1251), which was insignificant at the level of (5%), "which means that the estimated model is free of the problem of Heteroscedasticity of variance ⁽²¹⁾.

3.5.2. LM Series Autocorrelation Test

Because the calculated value of (F) was (2.541652) at Probability level (4.102), which was insignificant at the level of (5%), the test results demonstrated the estimated model's validity and quality. This indicates that the estimated model is free of the issue of serial correlation between the residuals⁽²²⁾.

3.5.3. Specification Error Test

Ramsey Test

It is clear from the calculated statistical value (t) of (1.105332) and its p-value (0.3562), which was insignificant at the level of (5%), as well as the calculated value of (F) of (1.147312) and its probability value (0.3562), which came non-significant at the level of (5%), which means the validity of the functional form of the estimated model⁽²³⁾.

3.5.4. Structural stability test of estimated model parameters

3.5.4.1. "Cumulative Sum of Recursive Residual Test (CUSUM)"

3.5.4.2. "Cumulative Sum of Squares Recursive Residual Test (CUSUM OF SQUARE)"

The figure 3 shows that the graph of the two tests is within the critical limits (upper and lower limit) at a significant level (5%), This means that the sum of the cumulative remainders is distributed around their arithmetic mean during the research time period, that is, there is stability and consistency in the estimation of the model and the results of the parameters in the short term as well as the parameters in the long term⁽²⁴⁾.

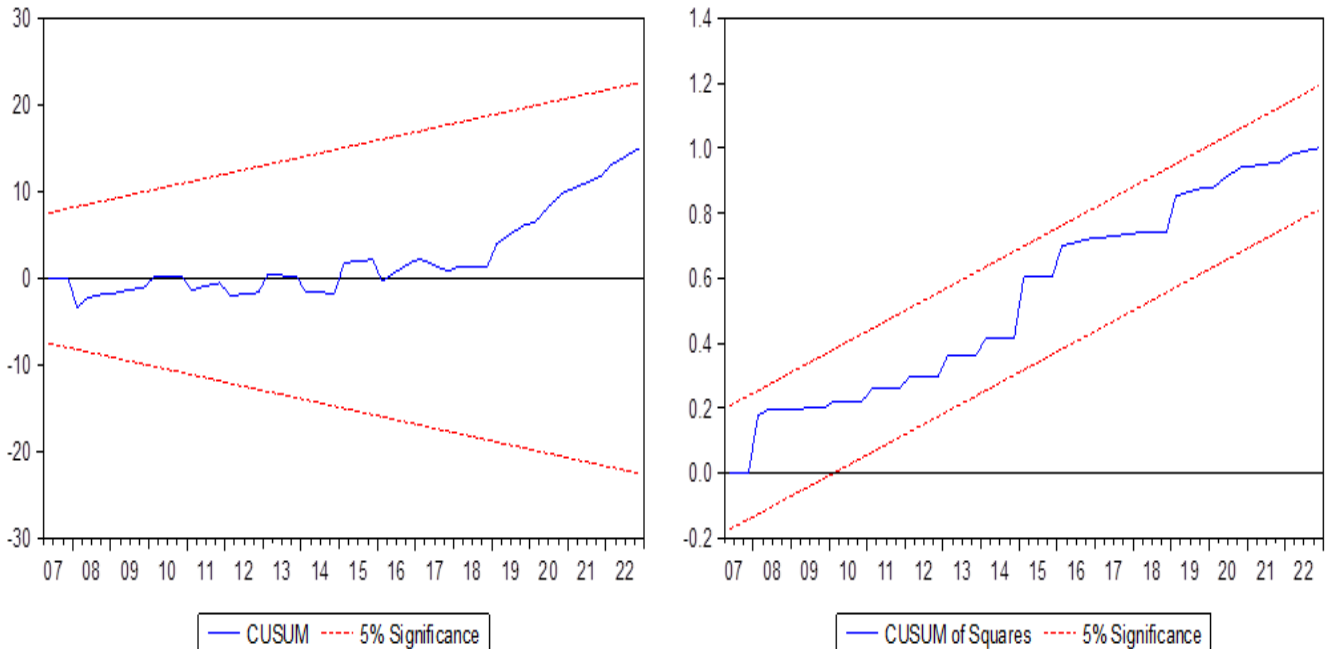


Figure 3. Structural stability of the model (CUSUM) and (CUSUM OF SQUARE)

4. Conclusion

It was found that the degree of the political stability index and the absence of violence was negative for all years of the study period, as well as the percentage degree did not exceed 5-100, and this indicates that the Iraq suffers from political instability, and this was clearly reflected in the low contribution of agricultural production to the gross domestic product, which did not exceed 3% during the study period, and this led to an increase in imports of food products to meet the need for domestic demand, so the agricultural trade balance became in a state of chronic deficit . Political instability is one of the main reasons for the decline in agricultural sector production, as well as the lack of planning and the lack of future visions for the development of agriculture in Iraq. The objective of the study was achieved in analyzing and measuring the impact of political stability on agricultural GDP during the period 2004-2024, and the results of using the econometric model error correction vector (VECM) showed that there is “Long-term equilibrium relationship Between the independent variable "Political Stability and Absence of Violence (PS) and the dependent variable of agricultural GDP (Ag), "this is because the error correction coefficient takes the negative signal

and is significant according to the test" (t) ($0.05 > p$), "where the error correction coefficient is equal to (-0.02254) and this means that about (0.02254) of the shocks can be explained in the long term." "This supports the effect of the independent variable on the dependent variable in short- and long-term kinetic models." The existence of a significant adverse effect of the political stability index and the absence of violence on the agricultural GDP in the long run, as the value of the index coefficient (PS) for (Ag) is (4.97586) in the long run, and this indicates that a decrease in (PS) by one unit leads to an increase in (Ag) by (4.97586) units, the existence of a positive relationship between the two variables is identical to the economic theory that admits the existence of a positive effect between the two variables. The quality of the model's performance and its safety from economic problems were determined standard", and then the null hypothesis that all estimated criteria are structurally stable, was accepted. These results assume the stability of other economic factors. This finding is consistent with the results of previous studies and all economies that have addressed the impact of political stability on economic growth. This result is identical to economic theory because political stability leads to increased agricultural production. This paper recommends that there should be political stability and a reduction in the level of violence, and that the political system should not be based on violence as much as it is based on a set of political, social, cultural, and economic measures that make political forces and society maintain the stability of the country, and develop the ability of the political system to face and respond to the internal (societal) and external (international community) challenges imposed on it in a way that promotes achieving political stability. The Iraqi state must work to achieve relative political stability by finding a real balance between the orientations of power and the political system. He pointed out the need for all workers in the political system, including political parties and figures, to work hard to bring opinions closer and push towards a comprehensive national reconciliation that makes everyone contribute to achieving political stability, which positively reflects confidence in the investment environment, enhances confidence in investments, increases the ability of producers to access markets in economic fields, including the agricultural sector, which contributes to the rise in GDP and the achievement of agricultural economic development .

Footnotes

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