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3 **PERSISTENCE AND SUSTAINABILITY OF FISHING GROUNDS**
4 **FOOTPRINT: EVIDENCE FROM 89 COUNTRIES**
5

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13
14 **ABSTRACT**

15 This paper focusses on the examination of the fishing ground footprint in a group of 89
16 countries using fractional integration. The fishing ground footprint is one of the
17 components of the ecological footprint. Nevertheless, it has not been investigated very
18 much from an empirical viewpoint. We contribute to the existing literature on fishing
19 ground footprint by using fractional integration techniques to examine the persistence of
20 the series. Our results are very heterogeneous across countries though we find that most
21 of the series are nonstationary and non-mean reverting, with most of the countries
22 belonging to the upper-middle and high income levels. On the other hand, most of the
23 14.4% of countries that show a stationary pattern belong to lower-middle and low income
24 countries. One of the implications of the study is that policies aimed at reducing fishing
25 grounds footprint are likely to be effective in most of the investigated countries.

26
27 **Keywords:** Fishing ground footprint; long memory; persistence; fractional integration

28 **JEL Classification:** C22; Q56

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44 **1. Introduction**

45 Billions of people around the world - particularly the world's poorest- depend on the
46 fisheries and aquaculture sectors for incomes, jobs, livelihoods and different types of
47 goods and services. Fisheries and aquaculture alone provided about 3.2 billion persons
48 with about one-fifth of their average intake of per capita of animal protein (Food and
49 Agriculture Organization, 2018), assure the livelihoods of 10%-12% of the world's
50 population (WWF Living Planet Report, 2018) and almost 0.2 billion people rely on coral
51 reefs to shield them from waves and storm surges (WWF Living Planet Report, 2018).
52 Nevertheless, some of the important habitats that strengthen ocean productivity and health
53 are experiencing decline. Overfishing as well as plastic pollution are posing threats to the
54 oceans, while habitat destruction and fragmentation have generated disastrous drops in
55 biodiversity of freshwater.

56 Since 1961 the yearly growth in fish consumption is double the growth of
57 humanity in the globe. The production of fish reached an all-time peak of 171 million
58 tonnes in 2016 and 88% of the production was used for direct human consumption. The
59 production achieved in 2016 translated into a record peak consumption per capita of more
60 than 20 kilograms (Food and Agriculture Organization, 2018). A freshwater living planet
61 index shows an 83% decline since 1970 (WWF Living Planet Report, 2018). To maintain
62 the productivity and health of fisheries, fish stocks must be sustained within biologically
63 sustainable levels. This is because overfishing not only decreases food production, but
64 also harms the functioning of ecosystems and decreases biodiversity, with adverse
65 consequences for the society and economy (United Nations Development Programme,
66 2019). Overfishing converts an initially stable, efficient and mature ecosystem into one
67 that is stressed and immature. This occurs in numerous ways. By targeting and reducing

68 the abundance of high-value predators, fisheries severely change the trophic chain and
69 the biomass (and energy) flows within the ecosystem. They can also change habitats,
70 particularly by harming and disturbing bottom topography and the related habitats (e.g.
71 seagrass and algal beds, coral reefs) and benthic communities (Food and Agriculture
72 Organisation. 2020)..

73 Thus, it is essential to employ relevant tools that assess the extent at which
74 humanity's demand exceeds or remains within the bounds of what the water's natural
75 capital can allow, and to identify early warning signs as well as to project the effects of
76 mankind-driven pressures on the water ecosystems (Moldan et. al., 2012). One such tool
77 is the fishing grounds footprint, which is one of the elements of the ecological footprint¹.
78 The fishing grounds footprint is the demand for inland and marine water ecosystems
79 needed to support aquaculture as well as to restock the harvested seafood. Fishing grounds
80 footprint is related to sustainable development in many ways. Biodiversity (which is an
81 essential component of sustainability) loss is caused by numerous factors including
82 fishing grounds footprint (Bilgili et al., 2020). Besides, the 14th Sustainable Development
83 Goal includes the conservation and sustainable usage of marine resources, oceans, and
84 seas for sustainable development.

85 Although the fishing grounds footprint is not the most significant part of the
86 ecological footprint but it is showing a rising trend. In 1961-2016, the fishing footprint
87 (in global hectares) increased by more than 80% (Global Footprint Network, 2019).
88 Several features of the fishing grounds footprint are yet to be sufficiently assessed by the
89 existing papers, such as the nonstationarity of the variable.² There are many benefits

¹ The other components of the ecological footprint are the grazing land, carbon footprint, cropland, built-up-land and forest products footprints.

² Stationarity is a statistical concept. A process is regarded as covariance (or second order) stationary if the mean as well as the variance are not reliant on time, and the covariance between any two points only relies on the distance between them. This is often regarded as a minimum criterion for statistical inference in time series analysis.

90 associated with knowing whether the fishing grounds footprint is following a stationary
91 pattern or a nonstationary trend.

92 First, the presence of nonstationarity implies that policy shocks to the fishing
93 grounds footprint resulting from the utilization of technologies and innovations that lower
94 the impact of fishing activities on nature will be permanent (McKittrick, 2007). An
95 example of such technologies is the vessel monitoring system, which has been introduced
96 in several EU countries.³ Moreover, the Magnuson–Stevens Fishery Conservation and
97 Management Reauthorization Act of 2006⁴ in the U.S. which, among other functions, is
98 to ensure conservation of fishery resources and protect essential fish habitats. On the other
99 hand, stationarity of fishing grounds footprint connotes that policy shocks to the series
100 will have temporary effects.

101 A second benefit is that from an econometric viewpoint, the presence of unit roots
102 in fishing grounds footprint series has important consequences for the environmental
103 Kuznets curve (EKC) studies that have employed the fishing grounds footprint as a proxy
104 for environmental degradation. Some EKC studies have assumed that there is trend
105 stationarity in the pollution indicators (Sidneva and Zivot, 2014; Solarin et al., 2019a).
106 Nevertheless, an EKC paper that utilizes a nonstationary fishing grounds footprint series
107 (as the regressand) without differencing it while the explanatory series such as income or
108 output are also nonstationary, is likely to produce spurious and thus invalid results
109 (Granger and Newbold, 1974). In other words, statistical methods such as the ordinary
110 least squares (OLS) method that are premised on the assumption that all the variables
111 under investigation do not contain unit roots could produce spurious regression
112 inferences, if the time series for pollution indices are nonstationary and have a stochastic

³ The vessel monitoring system (VMS) is a satellite-based device which observes the projection, location and speed of fishing vessels (Jennings et al., 2012).

⁴ It was initially introduced in 1976 but has been revised several times over the years.

113 trend. Thus, the conventional diagnostic tests which are used to interpret the results will
114 indicate a statistically significant relationship among the series in the regression when
115 there is no link in the data-generating processes (Hendry and Juselius, 2000).

116 Third, distinguishing between difference and trend stationary processes is
117 essential for gauging the prospective long term impact of environmental blueprints, which
118 are dependent on the projection of prospective pollution and assessing the accuracy of
119 these projections. For both stationary and nonstationary series, the long term projections
120 are the inferred deterministic trend. Uncertainty in forecasting a nonstationary series rises
121 as the time horizon of the forecasts rises. On the other hand, series that are stationary are
122 not affected by forecast uncertainty. Thus, the long term effects of a policy are more
123 unambiguous when the variables under investigation are stationary and mean-reverting
124 than when they are nonstationary (Gil-Alana and Solarin, 2018). Fourth, if the series of
125 fishing grounds footprints are difference stationary, there is no chance of convergence
126 between them and thus any suggestion of convergence on the relative fishing grounds
127 footprint is at best weak (Strazicich et al., 2004).

128 Very few works have been done on the persistence of the fishing grounds footprint
129 (Ulucak and Lin, 2017; Yilanci et al., 2019), whereas the literature is dominated by the
130 papers on the persistence of CO₂ emissions (Christidou et al., 2013; Barros et al., 2016;
131 Belbute and Pereira, 2017) and the ecological footprint (Solarin and Bello, 2018; and
132 Ozcan et al., 2019). The trend that the ecological footprint has followed over the years is
133 quite different from the trend that has been observed for the fishing grounds footprint
134 (Global Footprint Network, 2019). Moreover, the main driver of the ecological footprint
135 is the carbon footprint and not the fishing grounds footprint. Therefore, it might be
136 inaccurate to state that inference made for the aggregate ecological footprint will be
137 applicable for all its components, especially the fishing grounds footprint.

138 The objective of this research is to add to the literature on the nonstationarity of
139 pollution indices in two distinct ways. It first investigates the stationarity of the fishing
140 grounds footprint in 89 nations, which can potentially provide new information on a series
141 that has been virtually overlooked in the extant literature. Although Ulucak and Lin
142 (2017) and Yilanci et al. (2019) considered the fishing grounds footprint, their emphasis
143 was on the economies of the US as well as the OECD. The characteristics of fishing
144 grounds footprints differ across nations, and thus blueprints that are suitable for the US
145 or the OECD may not essentially be appropriate for other nations. Therefore, the
146 empirical findings from the present paper can potentially serve as direction to several
147 nations on whether their policymakers should introduce new environmental policies
148 aimed at decreasing their fishing grounds footprint or let the domestic dynamics of these
149 nations to automatically tackle any upsurge in the fishing grounds footprint. The other
150 addition to the literature is the utilisation of fractional integration methods which,
151 according to the information available to the authors, has not been adequately utilised in
152 the extant literature to investigate stationarity of the ecological footprint or its
153 components. The only exception is the paper of Solarin et al. (2019a) but this paper
154 focussed on the carbon footprint. Fractional integration is a technique that outperforms
155 other more classical methods like those based on unit roots in the sense that allows for
156 fractional degrees of differentiation, unlike the unit root models where the order of
157 integration is 0 for stationary series and 1 for nonstationary ones. This flexibility allows
158 us to consider nonstationary series where the shocks are still mean reverting though with
159 long lasting effects.

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161

162

163 **2. Literature review**

164 Numerous papers have investigated the different aspects of the footprints of fishing
165 grounds including their trend (Swartz et al., 2010; Pitcher and Cheung, 2013; Kroodsma
166 et al., 2018). The economic impact of the fishing grounds footprint has been investigated
167 in the existing literature and it has been shown that developing countries are more affected
168 by its consequences (Jennings et al., 2012; Clark and Longo, 2019). The factors affecting
169 fishing grounds footprint have been studied and it has been shown that economic growth
170 and population are the main drivers in the fishing grounds footprint (Clark and Longo,
171 2019).

172 However, the investigation of the persistence of fishing grounds footprint is very
173 limited in the literature. Instead, there are studies on the persistence of related
174 environmental indices including CO₂ emissions, the ecological footprint and the carbon
175 footprint.⁵ Employing a non-linear test, Christidou et al. (2013) provided support for
176 stationarity of CO₂ emissions in 33 countries for the 1870–2006 period. Yamazaki et al.
177 (2014) used a method that provide for breakpoints to show that CO₂ emissions per capita
178 in OECD countries have unit roots. Barros et al. (2016) utilised a fractional integration
179 approach to examine the stochastic behaviour of CO₂ emissions. The empirical findings
180 signify that the series have orders of integration higher than one. Using a similar method,
181 Belbute and Pereira (2017) stated, however, that CO₂ emissions are mean reverting and
182 stationary.

183 The studies that have been dedicated exclusively to the persistence of the
184 ecological footprint include Solarin and Bello (2018) that focussed on 128 countries for
185 the period 1961–2013. Using both linear and nonlinear approaches, the overall results

⁵ There are also studies that have focused on the convergence of these series. A detailed literature survey on the CO₂ emissions convergence has been conducted by Acar et al., (2018). Moreover, Bilgili and Ulucak, (2018). Ulucak and Apergis (2018), Haider and Akram (2019) and Solarin et al. (2019b) have considered the convergence of either ecological footprint.

186 show evidence of nonstationarity in 81% of the sample of 96 countries. Conversely,
187 Ozcan et al. (2019) used different tests including the Sequential Panel Selection Method
188 (SPSM) to examine the nonstationarity of the series in 113 countries over the 1961–2013
189 period. The results show that there is stationarity (nonstationarity) in high-income
190 countries (lower middle-income economies) and mixed results for the other income
191 groups. In the sole study on the persistence of the carbon footprint that is noted in the
192 literature, Solarin et al. (2019a) concentrated on a group of 92 countries. Using fractional
193 integration, the empirical findings suggest that only 27% of the countries have mean
194 reverting carbon footprint and most of these countries fall under low-income and lower
195 middle income categories.

196 Among the few studies that have included fishing grounds footprint in their work
197 we can mention Ulucak and Lin (2017) who focused on the time series properties of the
198 ecological footprints and its components inclusive of the fishing grounds footprint in the
199 US. Utilising Fourier unit root tests, they observe that the ecological footprint, as well as
200 the fishing grounds footprint are nonstationary. Yilanci et al. (2019) used a panel
201 stationary test with both smooth and sharp breaks to examine the time series properties
202 of the ecological footprint and its six components in 25 OECD economies for the 1961–
203 2013 period. The empirical findings suggest that the footprint of fishing grounds is
204 nonstationary.

205

206 **3. Methodology**

207 **3.1 Fishing footprint and dataset**

208 The fishing grounds footprint is computed by normalising the quantity of primary
209 production consumed by species in the aquatic ecosystem during its lifetime by an
210 estimate of the harvestable primary production per hectare of marine area. The

211 harvestable primary production is calculated based on a worldwide estimate of the
212 sustainable catch of numerous species in the aquatic ecosystem. These sustainable catch
213 figures are converted into primary production equivalents, and divided by the entire area
214 of continental shelf. (Global Footprint Network, 2019). The four categories of activities
215 included in the computation of fishing grounds footprint are marine capture (which is
216 related to the fishing activities in oceans and seas of the world but landed in a country),
217 inland capture (which is related to fishing operations taking place in freshwater), fish in
218 livestock (fish meal used in livestock feed mixes), and commodities (trade in many
219 derived fish products). The fishing grounds footprint includes all wild caught fish and
220 production through aquaculture.⁶⁷

221 The fishing grounds footprint of consumption of a country, symbolised by EF_c in
222 equation (1) can be computed by respectively subtracting and adding exports and imports
223 of fishing grounds footprint from a country's primary fishing grounds footprint of
224 production as follows:

$$225 \quad EF_c = EF_p + (EF_m - EF_x). \quad (1)$$

226 where EF_p is the fishing grounds footprint of production, which include all marine and
227 inland fish species that are landed in the country. The total footprint of production is
228 calculated by summing only the footprint of production of primary products (marine and
229 inland captures only) in order to circumvent double counting. EF_M represents fishing
230 grounds footprint of imports of both fish in livestock and commodities EF_X stand for

⁶ In the Global Footprint Network (2019), about 1,941 marine and freshwater species including invertebrates, fish, aquatic plants and mammals production are tracked.

⁷ The yields for fish catches are computed by estimating the quantity of primary production needed, given the trophic level. This computation incorporates only the raw primary production that is available to feed marine consumers, and not the dynamics of specific marine species stocks. This approach might overvalue the existing biocapacity of fisheries each year if certain fisheries stocks are eroding or degrading over time at the species level. (Global Footprint Network, 2019).

231 ecological footprint of exports of both fish in livestock and commodities. The latter
232 captures footprint of products that are produced domestically but exported while the
233 former is embodied in locally consumed but imported products. In order to calculate the
234 fishing grounds footprint of production, the following equation has been used:

$$235 \quad EF_p = \frac{Q \times Y_F \times EY_F \times IY}{Y_N}, \quad (2)$$

236 where Q is all marine and inland fish species that are landed in the country in metric
237 tonnes per year; Y_N is the yield from fishing extraction measured in metric tonnes on
238 national average hectares per year; Y_F is the yield factor for fishing grounds in national-
239 average hectares; EY_F is the equivalence yield factor of a fishing grounds measured in
240 global hectares of World average hectares; IY is the intertemporal yield factor for fishing
241 grounds.

$$242 \quad EF_M = \frac{M}{Y_W}, \quad (3)$$

243 where M is imports and Y_W is the yield from fishing extraction measured in metric tonnes
244 on world average hectares per year.

$$245 \quad EF_X = \frac{X}{Y_N} \quad (4)$$

246 where X is exports.

247 EF_C is finally divided by the country's population to obtain the fishing grounds
248 footprint per capita that is used in the econometric analysis.

249 We extracted the yearly dataset of fishing grounds footprints in per capita global
250 hectares from the website of the Global Footprint Network (2019). We have considered
251 89 nations and the world-level dataset for the 1961 to 2016 period as they are the countries

252 with available datasets for the whole period. Table 1 contains the abbreviation of the
253 countries' names.

254

255 **3.2 Method**

256 We examine the statistical properties of the series and, in particular, its
257 stationary/nonstationary behaviour by using a long memory model based on fractional
258 integration. Thus, the number of differences required in the series to become $I(0)$
259 stationary is a real value and may include fractional numbers.⁸ For the empirical
260 application, we consider the following regression model,

261
$$y_t = \alpha + \beta t + x_t, \quad (1 - B)^d x_t = u_t, \quad t = 1, 2, \dots, \quad (5)$$

262 where α and β are coefficients referring respectively to a constant and a linear time trend;
263 the detrended series x_t is integrated of order d , i.e., $I(d)$, and u_t is $I(0)$ described in terms
264 of an i.i.d. error term with zero mean and constant variance. Thus, α and β will indicate
265 if there is a deterministic trend in the data, while the differencing parameter d will support
266 a stochastic trend if $d = 1$, but also other alternatives for different values of d , such as
267 stationary long memory (if $0 < d < 0.5$); nonstationary mean reverting behaviour ($0.5 \leq d$
268 < 1) or explosive patterns (if $d > 1$). Fractional integration was introduced in the early 80s
269 by Granger (1980, 1981), Granger and Joyeux (1980) and Hosking (1981) though it has
270 been only during the last twenty years when it has been widely implemented in the
271 analysis of time series in many disciplines including energy and environmental studies
272 (Elder and Serletis, 2008; Apergis and Tsoumas, 2011; Gil-Alana et al., 2017; Barassi et
273 al., 2018; etc.). Note that our objective is not forecast the series but estimate the degree
274 of persistence by means of its differencing parameter d . For this purpose, we use a version

⁸ For a review of theoretical and empirical works on fractional integration, see Gil-Alana and Hualde (2009).

275 of the tests of Robinson (1994) widely employed in numerous empirical applications (see,
276 Gil-Alana and Robinson, 1997; Gil-Alana and Moreno, 2012; Solarin et al., 2019a; etc.).

277

278 [TABLE 1 ABOUT HERE]

279

280 **4. Empirical results**

281 We start this section by estimating the differencing parameter d and their associated 95%
282 confidence bands in the model given by equation (5) under the three classical assumptions
283 of i) with no terms, ii) with an intercept, and iii) with an intercept and a linear time trend,
284 choosing the most appropriate model by looking at the t-values of these deterministic
285 terms in the d -differenced processes. Table 2 displays the estimated coefficients for each
286 country.

287

288 [TABLE 2 ABOUT HERE]

289

290 According to the results displayed in Table 2 we observe that the time trend is
291 found to be statistically significant in 29 out of the 90 countries examined. Within this
292 group, 23 countries display positive coefficients for the time trend and only six display
293 negative ones: Jordan, Burundi, France, Belgium, Angola and Japan. On the other hand,
294 most of the countries that show a significant positive trend are countries with low or
295 medium low income levels, while three out of the six countries with a negative time trend
296 belong to high level income countries.

297 Dealing with the differencing parameter, we observe a large degree of
298 heterogeneity across the countries. Table 3 classifies the countries in five categories: 1)
299 I(0) or short memory behaviour; 2) stationarity with long memory (i.e., $0 < d < 0.5$); 3)

300 nonstationary mean reversion ($0.5 \leq d < 1$); 4) I(1) or unit roots, and 5) explosive patterns
301 ($d > 1$). Note that this classification is not based on the estimated values of d for each
302 case but on the confidence band of the non-rejection values of d . Thus, for example, a
303 series may belong to the I(1) category even if the estimated value of d is smaller than 1 if
304 the interval includes that value.

305

306 **[TABLE 3 HERE]**

307

308 We observe in Table 3 that there is a single country belonging to the short memory
309 category 1) which is Barbados. Twelve countries (13.33%) display a long memory
310 stationary pattern (category 2), and seventeen (18.88%) are nonstationary though with a
311 mean reverting pattern; most countries (61.11%) belong to the I(1) category 4) and finally
312 five countries (5.55%), namely China, Myanmar, Paraguay, Canada and Rwanda display
313 orders of integration strictly higher than 1.

314

315 **[TABLE 4 ABOUT HERE]**

316

317 Table 4 displays once more the degree of integration of each country, looking at
318 the same time at their income levels and continental location. We observe that most of
319 the countries showing nonstationarity though mean reverting patterns ($0.5 \leq d < 1$) belong
320 to the category of upper-middle income countries. Finally, most of non-mean reverting
321 series ($d \geq 1$) are European high level income countries, though there is also a large
322 number of countries in this group which are African with low income levels. Thus, results
323 are a bit unclear in terms of income and geographical location.

324 In any case, as a general conclusion, we can say that most African countries, with
325 low income levels belong to the stationary mean reverting group ($d < 0.5$) or to the I(1)
326 case, and the main feature for the European countries (high level countries) is that the
327 fishing ground series are I(1) and thus non-mean reverting. Thus, shocks in the high
328 income level countries will have permanent effects, while those affecting low income
329 countries will be mean reverting with the effect of the shocks disappearing in the long
330 run.

331

332 **5. Discussion**

333 The results are consistent with the empirical findings of Yilanci et al. (2019), which
334 observed that the fishing grounds footprint is nonstationary in OECD countries (Table 5).
335 Also, in line with Ulucak et al. (2017), we support the nonstationarity of the US series,
336 though we found evidence of mean reverting behaviour since the order of integration is
337 found to be significantly below 1 (Table 5). The results are also consistent with the
338 suggestions of Hsu et al. (2008) that stipulates that bigger series are more likely to be
339 more nonstationary. Shocks will generate a stronger deviation from the long-run
340 equilibrium path for countries with larger fishing grounds footprint, and it might be harder
341 for them to swiftly move the series to long-run equilibrium (Hsu et al., 2008). We note
342 that the countries with the largest fishing footprint per capita (Global Footprint Network,
343 2019) also have nonstationary fishing footprint per capita.

344 One of the reasons for the foregoing results is the existence of persistence (mean-
345 reverting) in macroeconomic data of developed countries, especially the GDP datasets.
346 Persistence in GDP is also likely to lead too persistence in the environmental indicators
347 of a country including the fishing grounds footprint, since economic activity in a country
348 is associated with the pollution of the country (Solarin et al., 2019b). According to Hendry

349 and Juselius (2000), a variable associated with another variable which is nonstationary
350 will absorb such nonstationarity, and disseminate it to numerous other variables in an
351 economy. Rapach (2002) observed that GDP is nonstationary in developed countries,
352 while Chang et al. (2008) and Ying et al. (2014) observed that GDP is stationary in many
353 developing countries.

354 Another reason that can be attributed to the foregoing results is that policy
355 effectiveness is more prevalent in high-income countries relative to the low-income
356 countries. Hence, any policy shock that has been introduced to reduce the growth of
357 fishing grounds footprint per capita have been more effective in the high –income
358 countries.

359

360 **6. Conclusions**

361 In this paper we have examined the degree of persistence in the fishing ground footprint
362 for a group of 89 countries using fractional integration. This methodology is very
363 appropriate to detect the nature of shocks in a very flexible way permitting, for example,
364 for nonstationary mean reverting behaviour with series having transitory though long-
365 lasting effects. The application of fractional integration methods in this work is an
366 important methodological contribution in the sense that it outperforms the standard
367 methods based on integer degrees of differentiation, allowing for a higher flexibility in
368 the modelization of the series.

369 The results suggest an enormous degree of heterogeneity in the countries
370 examined. Nevertheless, some conclusions can be inferred from our results. We find 17
371 countries where the order of integration is constrained between 0.5 and 1, implying
372 nonstationarity though mean reversion. Thus, the no applicability of the appropriate
373 differentiation before conducting Granger causality test or ordinary least squares (OLS),

374 may cause erroneous conclusions in the results. Moreover, the conventional diagnostic
375 statistics which are utilised to evaluate OLS estimates will suggest a statistically
376 significant relationship between the series when there is no relationship and ultimately
377 the procedure may yield inappropriate policy actions. Moreover, 77 out of the 90 series
378 investigated (85.5%) display a nonstationary pattern and more than half of them belong
379 to the upper-middle- and high-income levels. This is in line with the results provided in
380 Yilanci et al. (2019). On the other hand, 14.4% of the series appear to be stationary (with
381 an order of integration below 0.5), and most of the them belong to lower-middle- and
382 low-income countries.

383 A policy implication of the results is that there is a path dependence or hysteresis
384 in the fishing grounds footprint of the upper-middle- and high-income levels and therefore
385 shocks resulting from policies implemented to stem the fishing grounds footprint per
386 capita will have long lasting impacts on their growth, suggesting that policies aimed at
387 changing the path of the fishing grounds footprint will be effective. On the other hand,
388 the policies aimed at ensuring conservation of fishery resources and protecting essential
389 fish habitats, especially the fishing grounds footprint per capita in the lower-middle- and
390 low-income countries might not be effective. Policies that can protect fishing habitats
391 include regulating or prohibiting trawling and other forms of destructive fishing in
392 countries where these activities are common. There is also a need to improve institutional
393 arrangements for fisheries management in order to reduce fishing grounds footprint. Co-
394 management or authorities partnering with stakeholders in the fishery industry for
395 managing fisheries is an important management tool in this direction, if rightly
396 implemented.

397 One of the practical significances of this work is that it can provide guide to firms
398 (engaged in providing fishing grounds footprint technologies) on which countries they

399 should focus their activities on. It is recommended that firms that provide products or
400 services such as artificial intelligence, big data, block chain, drones, smart weighing at
401 sea, smartphones for monitoring, radio-frequency identification (RFID), on-board
402 cameras innovation, machine learning and common ship tracking technologies aimed at
403 reducing fishing gear and destructive fishing practices, and should focus more on
404 countries with nonstationarity fishing grounds footprint. This is because interventions to
405 reduce fishing grounds footprint will be more successful in these countries and as a results
406 such firms' products or services are likely to more needed in these countries. Further work
407 is required to find a clear relationship between the fishing grounds footprint and levels of
408 income. Thus, a following-up step in this direction should be to examine the possibility
409 of a long run equilibrium relationship between fishing grounds footprint and real GDP
410 using, for example, the recent developed fractionally cointegrated VAR (FCVAR)
411 approach by Johansen and Nielsen (2010, 2012). In addition, noting that fractional
412 integration is very much related with potential breaks in the data (Diebold and Inoue,
413 2001; Granger and Hyung, 2004; Ohanessian et al., 2008; Aue and Horváth, 2013; etc.),
414 the presence of non-linearities and/or structural breaks is another relevant issue that
415 deserves to be investigated. Work in this direction is now in progress.

416

417

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599 **Table 1: Countries and abbreviations**

Abbrev.	Country	Abbrev.	Country	Abbrev.	Country
ALB	Albania	GAM	Gambia	NOR	Norway
AFG	Afghanistan	GER	Germany	PAK	Pakistan
ANG	Angola	GHA	Ghana	PAN	Panama
ARG	Argentina	GRE	Greece	PAR	Paraguay
AUS	Australia	GUA	Guadeloupe	PER	Peru
AUST	Austria	GUI	Guinea	PHI	Philippines
BAR	Barbados	GUY	Guyana	POL	Poland
BEL	Belgium	HAI	Haiti	POR	Portugal
BEN	Benin	IND	India	ROM	Romania
BOL	Bolivia	INDO	Indonesia	RWA	Rwanda
BRA	Brazil	ISR	Israel	SAI	Saint Lucia
BUR	Burkina Faso	ITA	Italy	SIE	Sierra Leone
BURU	Burundi	JAP	Japan	SOM	Somalia
CAD	Côte d'Ivoire	JOR	Jordan	SPA	Spain
CAM	Cameroon	KEN	Kenya	SRI	Sri Lanka
CAN	Canada	KOR	North Korea	SWE	Sweden
CEN	Central Af. Rep.	KORE	South Korea	SWI	Switzerland
COL	Colombia	LEB	Lebanon	SYR	Syrian Arab R.
CONGO	Congo	LUX	Luxembourg	THA	Thailand
CONGOD	Congo Dem. R.	LAO	Lao People R.	TOG	Togo
COS	Costa Rica	MAD	Madagascar	TUN	Tunisia
CUB	Cuba	MAL	Malaysia	TUR	Turkey
CHA	Chad	MALI	Mali	UGA	Uganda
CHI	Chile	MEX	Mexico	UNI	United Kingdom
CHIN	China	MOZ	Mozambique	UNIT	U. S. A.
DEN	Denmark	MYA	Myanmar	VEN	Venezuela,
DOM	Dominican R.	NET	Netherlands	VIE	Viet Nam
ELS	El Salvador	NIC	Nicaragua	WORLD	World
FIJ	Fiji	NIG	Niger	YEM	Yemen
FRA	FRANCE	NIGE	Nigeria	ZIM	Zimbabwe

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602 **Table 2: Estimated coefficients for each country**

Country	d	Intercept	Time trend
ALB	1.03 (0.90, 1.21)	0.00261 (2.24)	0.00060 (1.93)
AFG	0.41 (0.28, 0.60)	0.00005 (1.83)	0.000002 (44.4)
ANG	0.75 (0.64, 0.89)	0.25162 (9.37)	-0.00293 (-1.87)
ARG	0.88 (0.69, 1.17)	0.02497 (1.90)	---
AUS	0.97 (0.80, 1.26)	0.05054 (5.44)	---
AUST	0.71 (0.57, 0.94)	0.06882 (16.90)	---
BAR	0.13 (-0.06, 0.39)	0.25257 (21.75)	---
BEL	0.65 (0.39, 1.06)	0.18915 (16.36)	-0.00152 (-2.93)
BEN	1.01 (0.89, 1.19)	0.03591 (6.55)	0.00125 (1.65)
BOL	0.71 (0.52, 0.98)	0.00650 (4.37)	---
BRA	0.75 (0.56, 1.05)	0.02843 (10.11)	---
BUR	1.12 (1.00, 1.32)	0.00263 (1.62)	0.00057 (1.72)
BURU	0.43 (0.10, 0.81)	0.02894 (65.17)	-0.00048 (-2.75)
CAD	0.76 (0.61, 0.99)	0.17153 (15.33)	---
CAM	0.93 (0.78, 1.13)	0.04020 (4.10)	---
CAN	1.31 (1.11, 1.56)	0.61843 (16.82)	---
CEN	1.08 (0.95, 1.28)	0.00465 (4.70)	---
COL	0.71 (0.57, 0.90)	0.03435 (7.90)	---
CONGO	0.93 (0.75, 1.19)	0.04840 (4.19)	---
CONGOD	0.73 (0.55, 0.99)	0.02669 (8.75)	---
COS	0.68 (0.34, 1.12)	0.01666 (2.06)	---
CUB	0.88 (0.77, 1.03)	0.07710 (3.09)	---
CHA	0.89 (0.73, 1.18)	0.02454 (10.30)	---
CHI	1.04 (0.90, 1.25)	0.15821 (1.90)	---
CHIN	1.16 (1.02, 1.37)	0.02376 (9.22)	---
DEN	0.83 (0.68, 1.04)	0.60153 (2.81)	---
DOM	0.67 (0.38, 1.18)	0.03435 (8.35)	---
ELS	0.72 (0.63, 0.85)	-0.00198 (-2.13)	0.00228 (2.92)
FIJ	0.57 (0.35, 0.87)	0.15909 (2.42)	0.01174 (2.77)
FRA	0.75 (0.46, 1.09)	0.26111 (25.60)	-0.00118 (-1.98)

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(cont.)

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Table 2: Estimated coefficients for each country

Country	d	Intercept	Time trend
GAM	0.59 (0.45, 0.79)	0.03796 (3.05)	0.00118 (2.42)
GER	1.10 (0.94, 1.35)	0.18622 (18.59)	---
GHA	0.67 (0.45, 0.96)	0.10369 (4.76)	0.00190 (1.85)
GRE	0.64 (0.51, 0.84)	0.08753 (9.89)	---
GUA	0.66 (0.47, 0.93)	0.23926 (14.27)	---
GUI	0.64 (0.39, 0.98)	0.00959 (2.16)	0.0062 (3.23)
GUY	0.65 (0.54, 0.80)	0.00989 (1.95)	0.00078 (1.67)
HAI	0.71 (0.56, 0.93)	0.00711 (4.76)	0.00014 (1.88)
IND	0.73 (0.52, 1.04)	0.01043 (10.63)	0.00012 (2.32)
INDO	0.91 (0.79, 1.09)	0.03799 (5.97)	0.00338 (5.48)
ISR	0.61 (0.41, 1.09)	0.09367 (9.03)	---
ITA	0.83 (0.63, 1.08)	0.05936 (10.32)	0.00141 (3.31)
JAP	0.76 (0.60, 0.99)	0.58391 (24.56)	-0.00487 (-3.41)
JOR	0.68 (0.55, 0.84)	0.04644 (12.96)	-0.00034 (-2.00)
KEN	1.03 (0.88, 1.28)	0.00483 (2.33)	---
KOR	0.90 (0.77, 1.10)	0.04425 (5.61)	---
KORE	0.82 (0.67, 1.05)	0.07112 (2.25)	0.00727 (3.20)
LEB	0.89 (0.75, 1.09)	0.04677 (12.31)	---
LUX	0.88 (0.77, 1.04)	0.02849 (3.31)	0.00212 (2.82)
LAO	1.12 (0.89, 1.38)	0.01053 (9.37)	---
MAD	0.49 (0.25, 0.88)	0.02466 (6.32)	---
MAL	0.78 (0.56, 1.13)	0.11309 (5.03)	0.00527 (3.68)
MALI	0.84 (0.68, 1.07)	0.11309 (5.03)	---
MEX	0.69 (0.54, 0.94)	0.01653 (2.44)	0.00118 (3.54)
MOZ	1.09 (0.97, 1.30)	0.00841 (4.23)	---
MYA	1.17 (1.04, 1.38)	0.02739 (15.28)	---
NET	0.77 (0.52, 1.08)	0.07432 (3.39)	---
NIC	0.63 (0.46, 0.99)	0.00469 (1.69)	---
NIG	0.82 (0.66, 1.11)	0.00292 (2.87)	---
NIGE	0.90 (0.70, 1.20)	0.04575 (4.79)	---

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611 **Table 2: Estimated coefficients for each country**

Country	d	Intercept	Time trend
NOR	1.02 (0.85, 1.33)	3.28337 (7.79)	---
PAK	0.74 (0.51, 1.03)	0.00949 (2.51)	---
PAN	0.85 (0.64, 1.13)	0.01118 (2.14)	---
PAR	1.17 (1.01, 1.39)	0.00118 (1.79)	---
PER	0.69 (0.56, 0.88)	0.70819 (8.28)	---
PHI	0.81 (0.66, 0.99)	0.15835 (8.85)	---
POL	1.10 (0.93, 1.39)	0.06709 (3.42)	---
POR	1.04 (0.89, 1.25)	0.04800 (14.54)	---
ROM	0.92 (0.78, 1.10)	0.02388 (3.75)	---
RWA	1.60 (1.40, 1.91)	0.00066 (2.13)	---
SAO	0.81 (0.67, 0.99)	0.04447 (2.48)	0.00411 (3.26)
SIE	0.89 (0.75, 1.12)	0.03251 (3.18)	---
SOM	0.60 (0.47, 0.79)	0.00075 (2.47)	0.00007 (3.69)
SPA	1.03 (0.85, 1.25)	0.36801 (12.58)	---
SRI	0.80 (0.61, 1.06)	0.04580 (2.31)	0.00425 (3.16)
SWE	1.05 (0.87, 1.30)	0.34210 (18.27)	---
SWI	1.00 (0.88, 1.17)	0.14796 (20.16)	---
SYR	0.90 (0.71, 1.14)	0.01187 (7.07)	---
THA	1.10 (0.93, 1.38)	0.00808 (2.36)	---
TOG	0.79 (0.57, 1.13)	0.074f82 (7.93)	---
TUN	0.66 (0.45, 0.93)	0.01611 (4.31)	0.00106 (6.19)
TUR	0.63 (0.42, 0.93)	0.04638 (4.30)	---
UGA	0.84 (0.71, 1.03)	0.11378 (4.43)	---
UNI	1.14 (0.98, 1.39)	0.39474 (27.65)	---
UNIT	0.70 (0.51, 0.98)	0.09768 (16.63)	0.00061 (2.04)
VEN	1.00 (0.87, 1.18)	0.08145 (6.43)	---
VIE	1.04 (0.90, 1.26)	0.02022 (6.61)	---
WORLD	1.14 (0.92, 1.45)	0.09471 (38.73)	---
YEM	0.67 (0.47, 1.01)	0.01777 (1.99)	---
ZIM	1.11 (0.87, 1.41)	0.00424 (3.10)	---

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615 **Table 3: Classification of countries according to the order of integration**

I(0)	$0 < d < 0.5$	$0.5 \leq d < 1$	I(1)	$d > 1$
BAR (0.13)	AFG (0.41) BURU (0.43) MAD (0.49) FIJ (0.57) GAM (0.59) SOM (0.60) NIC (0.63) TUR (0.63) GUI (0.64) GUA (0.66) TUN (0.66) GHA (0.67)	GRE (0.64) GUY (0.65) JOR (0.68) MEX (0.69) PER (0.69) UNIT (0.70) AUST (0.71) BOL (0.71) COL (0.71) HAI (0.71) ELS (0.72) ANG (0.75) CAD (0.76) JAP (0.76) CONGOD (0.73) PHI (0.81) SAI (0.81)	ISR (0.61) BEL (0.65) DOM - YEM (0.67) COS (0.68) IND (0.73) PAK (0.74) BRA - FRA (0.75) NET (0.77) MAL (0.78) TOG (0.79) SRI (0.80) KORE - NIG (0.82) DEN - ITA (0.83) MALI - UGA (0.84) PAN (0.85) ARG - CUB - LUX (0.88) CHA - LEB - SIE (0.89) KOR - NIGE - SYR (0.90) INDO (0.91) ROM (0.92) CAM - CONGO (0.93) AUS (0.97) SWI - VEN (1.00) BEN (1.01) NOR (1.02) ALB - KEN - SPA (1.03) CHI - POR - VIE (1.04) SWE (1.05) CEN (1.08) MOZ (1.09) GER - POL - THA (1.10) ZIM (1.11) BUR - LAO (1.12) UNI - WORLD (1.14)	CHIN (1.16) MYA (1.17) PAR (1.17) CAN (1.31) RWA (1.60)
I(0)	$0 < d < 0.5$	$0.5 \leq d < 1$	I(1)	$d > 1$
1	12	17	55	5
1.11%	13.33%	18.88%	61.11%	5.55%

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621 **Table 4: Countries according to d, the income level and the continent**

Country	d	Income Level	Continent
ALB	1.03	2	4
AFG	0.41	4	3
ANG	0.75	3	1
ARG	0.88	2	2
AUS	0.97	1	5
AUST	0.71	1	4
BAR	0.13	1	2
BEL	0.65	1	4
BEN	1.01	4	1
BOL	0.71	3	2
BRA	0.75	2	2
BUR	1.12	4	1
BURU	0.43	4	1
CAD	0.76	3	1
CAM	0.93	3	1
CAN	1.31	1	2
CEN	1.08	4	1
COL	0.71	2	2
CONGO	0.93	3	1
CONGOD	0.73	4	1
COS	0.68	2	2
CUB	0.88	2	2
CHA	0.89	4	1
CHI	1.04	1	2
CHIN	1.16	2	3
DEN	0.83	1	4
DOM	0.67	2	2
ELS	0.72	3	2
FIJ	0.57	2	5
FRA	0.75	1	4
GAM	0.59	4	1

GER	1.10	1	4
GHA	0.67	3	1
GRE	0.64	1	4
GUA	0.66	1	2
GUI	0.64	4	1
GUY	0.65	2	2
HAI	0.71	4	2
IND	0.73	3	3
INDO	0.91	3	3
ISR	0.61	1	3
ITA	0.83	1	4
JAP	0.76	1	3
JOR	0.68	3	3
KEN	1.03	3	1
KOR	0.90	4	3
KORE	0.82	1	3
LEB	0.89	2	3
LUX	0.88	1	4
LAO	1.12	3	3
MAD	0.49	4	1
MAL	0.78	2	3
MALI	0.84	4	1
MEX	0.69	2	2
MOZ	1.09	4	1
MYA	1.17	3	3
NET	0.77	1	4
NIC	0.63	3	2
NIG	0.82	4	1
NIGE	0.90	3	1
NOR	1.02	1	4
PAK	0.74	3	3
PAN	0.85	2	2
PAR	1.17	2	2
PER	0.69	2	2
PHI	0.81	3	3

POL	1.10	1	4
POR	1.04	1	4
ROM	0.92	2	4
RWA	1.60	4	1
SAI	0.81	2	2
SIE	0.89	4	1
SOM	0.60	4	1
SPA	1.03	1	4
SRI	0.80	3	3
SWE	1.05	1	4
SWI	1.00	1	4
SYR	0.90	3	3
THA	1.10	2	3
TOG	0.79	4	1
TUN	0.66	3	1
TUR	0.63	2	4
UGA	0.84	4	1
UNI	1.14	1	4
UNIT	0.70	1	2
VEN	1.00	2	2
VIE	1.04	3	3
YEM	0.67	3	3
ZIM	1.11	4	1
WORLD	1.14	INCOME LEVEL: High income 1 Upper-middle 2 Lower-middle 3 Low income 4	CONTINENT: Africa 1 América 2 Asia 3 Europe 4 Oceania 5
		Countries High-income 25 Upper-middle 20 Lower-middle 24 Low-income 20	Countries Africa 27 America 22 Asia 19 Europe 19 Oceania 2

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Authors	Dataset	Period	Method	Results
Ulucak and Lin (2017)	U.S.	1961–2013	Fourier unit root tests	Nonstationary
Yilanci et al. (2019)	25 OECD countries	1961–2013	Panel stationary tests	Nonstationary
Current paper	90 countries	1961–2016	Fractional integration techniques	Nonstationary

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