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Abstract: Modern trends in economic development indicate increased mobility of labor resources. And as a result, the increase in the influence of migration processes on the macroeconomic indicators of the state's development. The paper is devoted to the study of the impact of migration on the GDP indicator. The purpose of this article is to study the stability of the relationship between migration processes and macroeconomic indicators of the country's development. To study stability, the article used a modern apparatus for time series analysis - VAR and VEC models. The data of the investigation – macroeconomic indacatof of the Polish and Germany economy in 1970-2022 and 1990-2022. Sustainability depends on such factors as the study period, the study country and the mathematical toolkit. Three hypotheses regarding the stability of the relationship are put forward, which are based on a combination of these three factors. Six experiments were conducted, and the relationship between GDP and migration was investigated using impulse and variance analyses. The weak stability of the relationship between the migration indicator and GDP has been prove.

Keywords: stability, migration, VAR and VEC models, impulse and decomposition analysis.