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The Lancet
Writing Skills
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McGraw Hill Editores, México
Eleftherios Giovanis
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autoregression and exponential transition autoregression then we present the uncovered interest parity and as in the case of covered interest parity we apply some tests to examine if it is valid we apply johansen cointegration tests between spot and forward rates but also between forward premia and interest rates differentials and we test if there is a cointegration equation and we estimate the vector error correction model after this procedure we present the impulse responses next we test if there is a threshold cointegration relation between the above variables finally in the last section we apply a dynamic ols dols estimation with newey west hac standard errors in the second part the purchasing power parity ppp hypothesis is examined with a similar methodology followed where additionally we present a long span study unit root tests allowing for structural breaks in data panel unit root tests as also markov switching regime autoregressive model is examined in the category of the non linear models

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