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Abstract:

The economic liberation in 1977 resulted in drastic changes in many aspects of Sri Lanka. Considering about 1978-2015, the country yearly import demand represents over 30% share of the gross domestic product (GDP) except 1984, 2009, 2010, 2013-2015. Investigations and the studies on a countries' imports are surprisingly overlooked as there are several studies being carried out focusing only the aggregated export volume concerning the exchange rate volatility. The monthly data of Sri Lanka imports, import categories and monthly US Dollar (USD) volatility from January 2007-December 2016 were used for the analysis. This study tries to learn the impact of US Dollar Index (USDIX) volatility on import demand of Sri Lanka. The Autoregressive Distributed Lag (ARDL) Approach is employed to learn long-term and short-term cointegration among the underlying variables. There exists a 95% statistically significant short-run relationship and it is identified that the import categories, Consumer Goods (CG), Intermediate Goods (IG), Investment Goods (INV), Unclassified Items (UI), None-Oil Imports (NO) have a speed of adjustment to the equilibrium (SAE) in the long-run of 17%, 36%, 23%, 23%, 25% respectively. The total imports reveal that the disequilibrium conditions will be resolved by 27% within a period of one month that is shocked due to the USDIX volatility. Knowledge of the relationship between USDIX fluctuation, exchange rate volatility and import volume will support to pursuit for a beneficial trade and prevent or be prepared for a much more stable situation within Sri Lanka.

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