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Threshold cointegration and purchasing power parity in the pacific nations

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Abstract

The paper uses a threshold cointegration methodology to explore the properties of

long-run purchasing nower parity (PPP) in the Pacific nations. Using Japan and the USA

as base

models.

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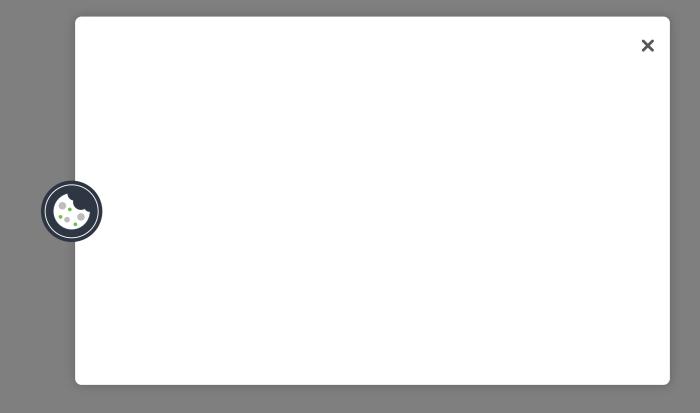
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