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PPP tests in cointegrated panels: evidence from Asian developing countries

Syed Abul Basher & Mohammed Mohsin

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 https://doi.org/10.1080/1350485042000203788 **66** Cite this article

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Abstract

This study tests the relative version of purchasing power parity (PPP) for a set of ten

Asian developing countries using a panel cointegration framework A 'hetween-

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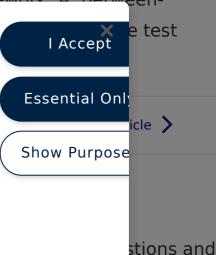
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- ¹The detailed expression of the t-statistic is available in Pedroni (2000).
- ² Similar results on quarterly data will be made available upon request.

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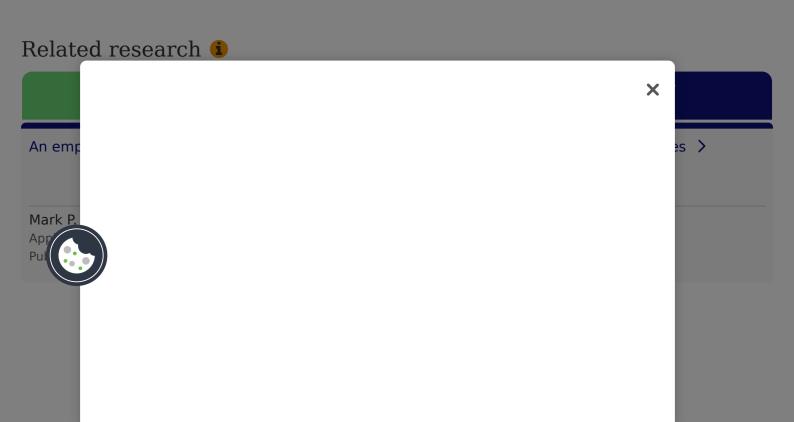
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