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PPP tests in cointegrated panels: evidence from Asian developing countries

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

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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 'between-dimension' dynamic OLS estimator as proposed by Pedroni is employed. The test results overwhelmingly reject the PPP hypothesis.

Acknowledgements

Notes

1 The 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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