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The information content of M0 in the United Kingdom

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Notes

For example, see Barnhart and Darrat (1992), Barnhart and Wallace (1994) and Breedon and Fisher (1996).

For example, see McMillin and Fackler (1984).

The studies of Barnhart and Darrat (1992), Henry and Pesaran (1993) and Chrystal and MacDonald (1994) also suggest leading indicator properties of M0 with respect to inflation.

Interested readers are referred to Judge et al. (1988), Sims (1980) for detailed derivation of the moving average representation and the calculation of VDCs.

Because of data availability the sample period of the M0 system runs from 1969:2–1997:4.

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