



Applied Economics Letters >

Volume 16, 2009 - [Issue 14](#)

589 19

Views CrossRef citations to date Altmetric

0

Original Articles

# Testing long-run validity of purchasing power parity for selected emerging market economies

Murat Doğanlar , Harun Bal & Mehmet Özmen


Pages 1443-1448 | Published online: 07 Oct 2009

 Cite this article  <https://doi.org/10.1080/13504850701522817>

 Sample our Economics, Finance, Business & Industry journals, sign in here to start your access, latest two full volumes FREE to you for 14 days

 Full Article

 Figures & data

 References

 Citations

 Metrics

 Reprints & Permissions

Read this article

 Share

## We Care About Your Privacy

We and our 913 partners store and access personal data, like browsing data or unique identifiers, on your device. Selecting "I Accept" enables tracking technologies to support the purposes shown under "we and our partners process data to provide," whereas selecting "Reject All" or withdrawing your consent will disable them. If trackers are disabled, some content and ads you see may not be as relevant to you. You can resurface this menu to change your choices or withdraw consent at any time by clicking the ["privacy preferences"] link on the bottom of the webpage [or the floating icon on the bottom-left of the webpage, if applicable]. Your choices will have effect within our Website. For more details, refer to our Privacy Policy. [Here](#)

We and our partners process data to provide:

...

 I Accept

Reject All

Show Purpose

Parity reversion persistence in real exchange rates: middle income country case

Source: Applied Economics

The Purchasing Power Parity Debate

Source: Unknown Repository

New evidence of the validity of purchasing power parity from Jordan

Source: Applied Economics Letters

Cointegration and Tests of Purchasing Power Parity

Source: Review of Economics and Statistics

Quasi purchasing power parity

Source: International Journal of Finance & Economics

Arima and Cointegration Tests of PPP under Fixed and Flexible Exchange Rate Regimes

Source: Review of Economics and Statistics

Are Real Exchange Rates Nonstationary? Evidence from a Panel-Data Test

Source: Journal of money credit and banking

Nominal exchange rate regimes and the real exchange rate

Source: Journal of Monetary Economics

Purchasing Power Parity-evidence from a new panel test

Source: Applied Economics

Real exchange rate behaviour in high inflation countries: empirical evidence from Turkey, 1980-1997

Source: Applied Economics Letters

Tests of long-run Purchasing Power Parity using alternative methodologies

Source:

Statis

Source:

The p

of the

Source:

Long-

Source:

Q

So

Real

Source:

Evide

Source:

Testin

Source:

Long-

of stationarity



nation

lysis

hypothesis

Source: Journal of International Money and Finance

Parity reversion in real exchange rates during the post-Bretton Woods period

Source: Journal of International Money and Finance

Purchasing Power Parity

Source: Review of International Economics

Threshold cointegration and purchasing power parity in the pacific nations

Source: Applied Economics

Purchasing power parity under the European Monetary System

Source: Journal of International Money and Finance

Testing long-run validity of purchasing power parity for Asian countries

Source: Applied Economics Letters

The behavior of real exchange rates during the post-Bretton Woods period

Source: Journal of International Economics

New evidence on purchasing power parity from 17 OECD countries

Source: Applied Economics

Purchasing Power Parity in the Long Run: A Cointegration Approach

Source: Journal of money credit and banking

Non-linear mean reversion of real exchange rates and purchasing power parity: some evidence from Turkey

Source: Applied Economics Letters

Real Exchange Rate Behavior: The Recent Float from the Perspective of the Past Two Centuries

Source

Long-

Source

Real c

Source

A tes

Source

Testin

S

De

Source

Re-ex

count

Source

An en

techn

Source

PPP tests in cointegrated panels: evidence from Asian developing countries



thought

Source: Applied Economics Letters

## MAXIMUM LIKELIHOOD ESTIMATION AND INFERENCE ON COINTEGRATION — WITH APPLICATIONS TO THE DEMAND FOR MONEY


Source: Oxford Bulletin of Economics and Statistics

## FINITE-SAMPLE SIZES OF JOHANSEN'S LIKELIHOOD RATIO TESTS FOR COINTEGRATION

Source: Oxford Bulletin of Economics and Statistics

A panel project on purchasing power parity: Mean reversion within and between countries

Source: Journal of International Economics

Linking provided by 

## Related research

People also read

Recommended articles

Cited by  
19



Information for

- Authors
- R&D professionals
- Editors
- Librarians
- Societies

Opportunities

- Reprints and e-prints
- Advertising solutions
- Accelerated publication
- Corporate access solutions

Open access

- Overview
- Open journals
- Open Select
- Dove Medical Press
- F1000Research

Help and information

- Help and contact
- Newsroom
- All journals
- Books

Keep up to date

Register to receive personalised research and resources by email

 Sign me up



Copyright

Accessib

Registered  
5 Howick Pl

or & Francis Group  
orma business

