

9,268 Views | 166 CrossRef citations to date | 3 Altmetric

Research Article

# The Disease Outbreak Channel of Exchange Rate Return Predictability: Evidence from COVID-19

Bernard Njindan Iyke

Pages 2277-2297 | Published online: 25 Jul 2020

Cite this article <https://doi.org/10.1080/1540496X.2020.1784718>

Check for updates

Sample our Economics, Finance, Business & Industry Journals  
>> **Sign in here** to start your access to the latest two volumes for 14 days

Full Article Figures & data References Citations Metrics

Reprint

## We Care About Your Privacy

We and our 855 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



tion that  
analysis  
setup to  
d deadly.  
D-19 has  
d forecast  
over a five-  
t horizons  
asure. This  
mely the

# Notes

1. The currencies are Chilean peso per US dollar (USD-CLP), Swedish krona per US dollar (USD-SEK), Swiss franc per US dollar (USD-CHF), Chinese yuan per US dollar (USD-CNY), Israeli new shekel per US dollar (USD-ILS), Japanese yen per US dollar (USD-JPY), Peruvian new sol per US dollar (USD-PEN), Korean won per US dollar (USD-KRW), Canadian dollar per US dollar (USD-CAD), Euro per US dollar (USD-EUR), Indian rupee per US dollar (USD-INR), Poland złoty per US dollar (USD-PLN), Great Britain pound per US dollar (USD-GBP), and US dollar per Great Britain pound (GBP-USD).
2. See [Table A1](#) in appendix for full names of these currencies.
3. See <https://ourworldindata.org/coronavirus-source-data> for details.
4. These countries are Austria (AUT), Belgium (BEL), Brazil (BRA), Canada (CAN), Chile (CHL), China (CHN), France (FRA), Germany (DEU), India (IND), Ireland (IRL), Israel (ISR), Italy (ITA), Japan (JPN), Korea (KOR), Mexico (MEX), Netherlands (NLD), Norway (NOR), Poland (POL), Portugal (PRT), Saudi Arabia (SAU), South Africa (ZAF), Sweden (SWE), Switzerland (CHE), Taiwan (TWN), Thailand (THA), Turkey (TUR), United Kingdom (GBR), and United States (USA).
5. We classify countries into emerging and developing economies based on the International Monetary Fund's [classification](#) on [emerging and developing economies](#).
6. The exchange rates are USD-CNY, USD-EUR, USD-GBP, USD-INR, USD-JPY, USD-KRW, USD-PLN, USD-SEK, USD-TRY, and USD-CLP.
7. See [In](#)
8. See [N](#)



9. Note that, when quoting the US dollar, we use the British pound as the base currency (numeraire). We quote all other currencies using the US dollar as the base currency.

10. We do not show these plots, to preserve space. See, for instance, <https://www.cnbc.com/2020/02/24/as-coronavirus-fuels-market-panic-some-experts-say-the-dollar-is-the-only-safe-currency.html>.

## Related research

People also read

Recommended articles

Cited by  
166



Information for

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

Opportunities

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

Keep up to date

Register to receive personalised research and resources by email

 Sign me up

- 
- 
- 
- 
- 

Open access

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

Help and information

- Help and contact
- Newsroom
- All journals
- Books

Copyright

Accessib

Registered  
5 Howick Pl

or & Francis Group  
orma business

