金融海嘯對台灣、新加坡匯率衝擊之探討

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摘 要

本研究是在自我迴歸向量模型裡，將集中討論四個主要內生變數：工業生產指數、失業率、實質工資和消費者物價指數。檢視金融海嘯下台灣和新加坡匯率衝擊之影響，再將工業生產指數、失業率與實質工資並加入消費者物價指數做迴歸式分析，用 來檢驗四變數變動是否對匯率造成衝擊。

關鍵詞 : 自我迴歸向量模型(VAR)，匯率(exchange rate)，衝擊(shock)

目錄

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