The Shock Analysis of Financial Tsunami on the Echange Rates in Taiwan and Singapore

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ABSTRACT

This paper analyses in the VAR model estimated below, I will focus on four key endogenous variables: IPI, the unemployment rate, the real wage and CPI. Analyses of Financial Tsunami on the exchange rates effect in Taiwan and Singapore,and focus IPI, the unemployment rate, the real wage and additional CPI. to do regression function, using analyses four variables change if the exchange rate shock.

Keywords : structural vector autoregression model(VAR), exchange rate, shock

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