

The Foreign Exchange Market: Theory And Econometric Evidence

by Richard Baillie; Patrick C McMahon

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Econometric Evidence . 45:165-181. Baille, R.T and P.C. McMahon(1989).The Foreign Exchange Market: Theory and Econometric Evidence. New York: Cambridge University Press. The Foreign Exchange Market: Theory and Econometric Evidence . The foreign exchange market provides an excellent illustration of how . expectations; and (3) the unbiased forward rate theory, which relates the forward In section four we present some econometric issues on testing the efficiency considerable empirical evidence which rejects the hypothesis of efficiency (e.g. Hakkio,.