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### CHAPTER 6 INTERNATIONAL PARITY RELATIONSHIPS AND FORECASTING FOREIGN EXCHANGE RATES ANSWERS & SOLUTIONS TO END-OF-CHAPTER QUESTIONS AND PROBLEMS

#### QUESTIONS

1. Give a full definition of *arbitrage*.

**Answer:** Arbitrage can be defined as the act of simultaneously buying and selling the same or equivalent assets or commodities for the purpose of making certain, guaranteed profits.

2. Discuss the implications of the interest rate parity for the exchange rate determination.

**Answer:** Assuming that the forward exchange rate is roughly an unbiased predictor of the future spot rate, IRP can be written as:

$$S = [(1 + i_t)/(1 + i_f)]E[S_{t+1}|I_t]$$

# Financial Management 7th Edition Answers

**Arturo Cuomo**



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