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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:

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

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Table of Contents International Finance Eun Solution Manual

1. Understanding the eBook International Finance Eun Solution Manual
 - The Rise of Digital Reading International Finance Eun Solution Manual
 - Advantages of eBooks Over Traditional Books
2. Identifying International Finance Eun Solution Manual
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an International Finance Eun Solution Manual
 - User-Friendly Interface
4. Exploring eBook Recommendations from International Finance Eun Solution Manual
 - Personalized Recommendations
 - International Finance Eun Solution Manual User Reviews and Ratings
 - International Finance Eun Solution Manual and Bestseller Lists
5. Accessing International Finance Eun Solution Manual Free and Paid eBooks
 - International Finance Eun Solution Manual Public Domain eBooks
 - International Finance Eun Solution Manual eBook Subscription Services
 - International Finance Eun Solution Manual Budget-Friendly Options

6. Navigating International Finance Eun Solution Manual eBook Formats
 - ePub, PDF, MOBI, and More
 - International Finance Eun Solution Manual Compatibility with Devices
 - International Finance Eun Solution Manual Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of International Finance Eun Solution Manual
 - Highlighting and Note-Taking International Finance Eun Solution Manual
 - Interactive Elements International Finance Eun Solution Manual
8. Staying Engaged with International Finance Eun Solution Manual
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers International Finance Eun Solution Manual
9. Balancing eBooks and Physical Books International Finance Eun Solution Manual
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection International Finance Eun Solution Manual
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine International Finance Eun Solution Manual
 - Setting Reading Goals International Finance Eun Solution Manual
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of International Finance Eun Solution Manual
 - Fact-Checking eBook Content of International Finance Eun Solution Manual
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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