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International Finance Discussion Papers:
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United States Federal Reserve
Board, Jane Ihrig, David Prior

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This paper examines if the type of exchange rate used or size of the movement in the exchange rate matters in estimating exchange-rate exposure of U.S. nonfinancial multinationals. We find that switching from a broad trade-weighted exchange rate to a 2-digit SIC industry exchange rate increases the number of significantly exposed firms in a simple Jorion(1990) regression..

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- Authored by Jane Ihrig, David Prior
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