1. Record Nr. UNINA9910788232303321

| | |
|---|---|
| Autore | Moriyama Kenji |
| Titolo | Investigating Inflation Dynamics in Sudan / / Kenji Moriyama |
| Pubbl/distr/stampa | Washington, D.C. : , : International Monetary Fund, , 2008 |
| ISBN | 1-4623-7799-8<br>1-4527-0872-X<br>9786612841408<br>1-4518-7047-7<br>1-282-84140-8 |
| Descrizione fisica | 1 online resource (23 p.) |
| Collana | IMF Working Papers<br>IMF working paper ; ; WP/08/189 |
| Disciplina | 332.41 |
| Soggetti | Inflation (Finance) - Sudan - Econometric models<br>Monetary policy - Sudan - Econometric models<br>Econometrics<br>Foreign Exchange<br>Inflation<br>Money and Monetary Policy<br>Monetary Policy, Central Banking, and the Supply of Money and Credit: General<br>Price Level<br>Deflation<br>Multiple or Simultaneous Equation Models<br>Multiple Variables: General<br>Time-Series Models<br>Dynamic Quantile Regressions<br>Dynamic Treatment Effect Models<br>Diffusion Processes<br>State Space Models<br>Monetary economics<br>Macroeconomics<br>Currency<br>Foreign exchange<br>Econometrics & economic statistics<br>Monetary base<br>Exchange rates<br>Vector error correction models<br>Structural vector autoregression |

| | |
|---|---|
| | Money supply<br>Prices<br>Econometric models<br>Sudan Economic conditions Econometric models<br>Sudan |
| Lingua di pubblicazione | Inglese |
| Formato | Materiale a stampa |
| Livello bibliografico | Monografia |
| Note generali | Description based upon print version of record. |
| Nota di bibliografia | Includes bibliographical references. |
| Nota di contenuto | Contents; I. Introduction; II. Background; III. Model; IV. Data Issues and Results; A. Single-Equation Model; B. Structural Vector Auto Regression Model (SVAR); C. Vector Error Correction Model (VECM); V. Policy Implications and Conclusions; Appendixes; I. Data Issues; II. Structural Model Assumptions; Tables; 1. Unit Root Tests; 2. Estimated Regressions; 3. Elasticities of Inflation to Money Supply and Nominal Exchange Rate; 4. Schwartz Information Criterion (SIC) and Akaike Information Criterion (AIC); 5. Johansen Co-Integration Tests; References |
| Sommario/riassunto | This paper investigates inflation dynamics in Sudan using three different approaches: the single equation model, the structural vector-auto regression model and a vector error correction model. This is the first study in a low-income and a post-conflict country that uses these three separate techniques to understand inflation dynamics. The use of these approaches is particularly useful to check the robustness of the estimated parameters in the model for a country with limited data coverage and possible structural breaks. The estimated results suggest that money supply growth and nominal exchange rate changes affect inflation with 18-24 months time lag. |