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Karsten Ruth

**The Dynamics of Interest Rates, Inflation and
Exchange Rates in the Euro Area**

An Empirical Evaluation of Different Modeling Strategies

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THE DYNAMICS OF INTEREST RATES, INFLATION AND EXCHANGE RATES IN THE EURO AREA

AN EMPIRICAL EVALUATION OF DIFFERENT
MODELING STRATEGIES

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zur Erlangung des Doktorgrades
des Fachbereichs Wirtschaftswissenschaften
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Frankfurt am Main*

vorgelegt von

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aus Berlin

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List of Original Working Papers

This thesis consists of the following three working papers:

1. Macroeconomic Forecasting in the EMU.
Does Disaggregate Modeling Improve Forecast Accuracy?
2. Interest Rate Reaction Functions for the Euro Area.
Evidence from Panel Data Analysis
3. Monetary Disequilibria and the Euro/Dollar Exchange Rate
(joint work with Prof. Dr. Dieter Nautz)

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