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Department of Economics

Topic Defence Seminar

"*Monetary Policy and Exchange Rate Pass-through: What Matters in Sub-Saharan Africa (SSA) Countries in comparison with Emerging and Industrialized Countries?*"

(in English)

Presenter:	**Mr. MUHAMMED Muhammed Siraj (PhD Student)**
Date:	16 April 2018 (Monday)
Time:	4:30 – 5:00 pm
Venue:	WYL314, Dorothy Y. L. Wong Building
Chief Supervisor:	Prof. Matthieu CROZET (Associate Professor)
Co-supervisor:	Prof. Adam Chi Leung WONG (Associate Professor)

Abstract:

In this paper, I will examine how and to what extent the exchange rate variation transmits into domestic inflation and I will assess its potential determinants under three different groups of sample countries; the Sub-Saharan Africa Countries (SSA), emerging and developed countries. For this purpose, I will employ both the traditional bi-variate linear model with some extension and fixed effect models. Effective exchange rate, consumer price index(CPI), Gross Domestic Product(GDP), Monetary policy regime, transparency, central bank independence and other important macroeconomic variables covering quarterly data from 1995Q1 to 2017Q4 will be used for the fruit this paper. Compare to emerging and industrial countries, the SSA countries have unique characteristics such as less developed and unorganized financial markets, state dependent central banks and other features, that may reach to interesting results and will offer significant contributions in this study area in general and has many policy implication for developing countries in particular.

ALL ARE WELCOME

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