

Continuous time finance (advanced)

Recall that

$$s_t^{d/f} = \ln(1+s_t^{d/f}) = \ln(S_t^{d/f}/S_{t-1}^{d/f}) = \ln(S_t^{d/f}) - \ln(S_{t-1}^{d/f})$$

and $p_t^d = \ln(1+p_t^d)$ and $p_t^f = \ln(1+p_t^f)$

Continuously compounded change in the real exchange rate is

$$\begin{aligned} x_t^{d/f} &= \ln(1+x_t^{d/f}) \\ &= \ln[(S_t^{d/f} / S_{t-1}^{d/f}) (1+p_t^f)/(1+p_t^d)] \\ &= \ln(S_t^{d/f}) - \ln(S_{t-1}^{d/f}) + \ln(1+p_t^f) - \ln(1+p_t^d) \end{aligned}$$



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Xiang Xie



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