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Journal of Economic Literature Vol. XXXIV (June 1996), pp. 647-668 The Purchasing Power Parity Puzzle
KENNETHROGOFF Princeton University I am grateful to Rudiger Dornbusch, Hali Edison, John Rogers, Susanne Trimboth, and to

The Purchasing Power Parity Puzzle Kenneth Rogoff Journal

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3 where: DIV_t is the dividend for the current period, DIV_{t-1} is the dividend for the previous period, Adj is the adjustment rate DIV_{t+1} is the target dividend ratio and EPS_t is the earning per share for the current period. However, from a more recent literature, namely Kumar and Lee (2001), the authors claimed to

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