

## 參考文獻

- Bergin, P. R. and I. Tchakarov (2003), “Does Exchange Rate Risk Matter for Welfare?” *NBER Working paper*.
- Bergin, P. R., H. C. Shin and I. Tchakarov (2007), “Does Exchange Rate Variability Matter for Welfare? A Quantitative Investigation of Stabilization Policies,” *European Economic Review*, 51, 1041-58.
- Betts, C. and M. B. Devereux (1996), “The Exchange Rate in a Model of Pricing-to-market,” *European Economic Review*, 40, 1007–1021.
- Blanchard, O. and C. Kahn (1980), “The Solution of Linear Difference Models under Rational Expectations,” *Econometrica*, 48, 1305-1311.
- Chari, V. V., Kehoe, P. J. and McGrattan, E. (2002), “Can Sticky-price Models Generate Volatility and Persistent Real Exchange Rate?” *Reviews of Economics Studies*, 69, 533-563.
- Devereux, M. and C. Engel (2003), “Monetary Policy in the Open Economy, Revisited: Price Setting and Exchange Rate Flexibility,” *Review of Economic Studies*, 70, 765–783.
- Juillard, M. (1996), “DYNARE: A Program for the Resolution and Simulation of Dynamic Models with Forward Variables Through the Use of a Relaxation Algorithm,” CEPREMAP.
- Kollmann, R. (2002), “Monetary Policy Rules in the Open Economy: Effects on Welfare and Business Cycles,” *Journal of Monetary Economics*, 49, 989–1015.
- Krugman, P. R. (1986), “Pricing to Market When the Exchange Rate Changes,” *NBER Working paper*.
- Lane, P. R. (2001), “The New Open Macroeconomics: a Survey,” *Journal of International Economics*, 54, 235-266.
- McCallum, B. T. (1994), “A Reconsideration of the Uncovered Interest Parity Relationship,” *Journal of Monetary Economics*, 33, 105-32.
- Obstfeld, M. and K. Rogoff (2000), “New Directions for Stochastic Open Economy Models,” *Journal of International Economics*, 50, 117-53.
- Obstfeld, M. and K. Rogoff (1995), “Exchange Rate Dynamics Redux,” *Journal of Political*

*Economy*, 103, 624-60.

Obstfeld, M. and K. Rogoff (1996), *Foundations of International Macroeconomics*, the MIT Press.

Romer, D. (2001), *Advanced Macroeconomics*, McGraw-Hill.

Sims, C. (2000), "Second Order Accurate Solution of Discrete Time Dynamic Equilibrium Models," *Working paper*, Princeton University.

Sutherland, A., (1996), "Financial Market Integration and Macroeconomic Volatility," *Scandinavian Journal of Economics*, 98, 521-539.

Tille, C., (1997), "The International Welfare Effect of Monetary Policy under Pricing to Market," mimeo, Princeton University.