Review of: "A VAR Framework of Exchange Rates, Interest Rates, and Inflation Through COVID-19 in Turkey: Empirical Evidence From Linear Cointegration and Causality Analysis"

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Potential competing interests: No potential competing interests to declare.

The following are a few comments to be pondered by the author to improve the paper.

1. The author argued that this paper's uniqueness is that it considered the impacts of COVID-19. However, extending the data to July 2020 offers limited insights unless more high-frequency data is applied and the sample is broken into pre- and post-COVID-19.
2. If the FETO coup and COVID-19 significantly contributed to the estimation, this should be reflected in the VAR or ARDL.
3. VAR needs all variables to be I(0). I believe ARDL results should be reported, but not VAR.
4. Asterisks are missing in Table 5.
5. The author should ensure the results of discussions are relevant to the reported results. For example, “As evident in Fig. 5, each of the variables responded to financial innovations in Turkey throughout the period under study. For instance, until recently, around 2016, a large variance existed between LNCPI and other variables, which indicates a relatively stable inflation regime before the failed FETO coup.”

I don’t see the connection between the second sentence and the first sentence.