

# 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.

This study investigates the linear cointegration and causality analysis on the exchange rates, interest rates, and inflation through COVID-19 in Turkey. The topic is an interesting issue; the author may carefully modify this paper as follows:

- (1) The topic of this paper is so interesting; however, it establishes some simple models to explore the relationships among several variables in Turkey. I encourage the authors to establish new models, such as the nonlinear causality models, to solve their research problem.
- (2) The introduction is difficult to clearly understand the contributions of their research according to the current version. The authors can revise the structure of this part according to a published paper in a top international journal. In addition, their findings can be described in the section of the conclusion.
- (3) The empirical sample in Section 3.1 can select the latest dataset; there may be some new findings.
- (4) The figures, such as Figures 1 and 2 in this paper, show low-quality ones, especially since there are no arrows.
- (5) The expression of the conclusion can be used in one section which can include the conclusion, theoretical implications, and future research in the current version. It means that the conclusion is so simple in the current version.
- (6) The expression of the paper should be improved. The manuscript should be checked for English by a native English speaker since there are so many grammar errors. For example, "Specifically, the findings showed a short-run and long-run relationship between inflation, producer price index (PPI), and Turkish interbank offer rates (TIBOR)" in the abstract is wrong.