

# 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 is an interesting paper, though a bit standard given the advances in time series and VAR modelling. The paper would benefit from additional analyses:

- time-varying analysis
- different identification strategies

Some of the technical terms are not properly chosen: connectedness. They have a different meaning.

Some of the graphs (on unit roots, e.g.) should be moved to an Appendix.