

# 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.

I will only suggest to redo the whole empirical work. If you redo the whole econometric exercises, I will try to evaluate the paper.

1. You should start testing the degree of integration of variables by using both traditional and structural break unit root tests.
2. If all variables have the same degree of integration such as  $I(1)$ , then try to test the presence of CI.
3. If you fail to find CI, then estimate VAR in first differences and then carry out Granger causality, IRF, and VDC.
4. If your variables have different degrees of integration, then try to use the ARDL approach.