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.

- Thanks to the author for his efforts and contributions. The study deals with a current macroeconomic relationship, but the data is old.
- The title and the content are not fully compatible.
- There is no need to state where the data was taken from in the Abstract.
- It is not clear what is meant by “covariate” in the expression “The autoregressive distributed lag (ARDL) results showed a short-run and long-run covariate between exchange rates, interest rates and inflation.” Cointegration?
- Dummy variables for periods such as the failed FETÖ coup attempt or the COVID-19 pandemic can be used to see the impact of these periods on the model.
- How does this study differ from the existing literature? Which gap in the literature does it fill?
- Were the unit root structures of the variables taken into account for the VAR model?
- The reason for using VAR and ARDL methods together is not understood. Why is such a thing needed? If the aim is robustness, did the results make each other robust? It should be discussed comparatively.