

International Finance: Final Exam

The exam consists of two sections. Section A contains only multiple choice questions. Answer all questions from section A. Section B contains essay and algebraic questions. Answer only TWO questions from section B. Section A weighs 30% in the final mark, while Section B weighs 70%.

Section A

Answer ALL 5 questions

Question 1

According to the flexible price monetary model

- a) UIP is assumed to hold continuously.
- b) A rise in foreign income relative to home income causes a nominal exchange rate depreciation.
- c) An expected exchange rate depreciation, causes a depreciation of the currency today.
- d) All of the above.
- e) Both a and b.
- f) Both a and c.
- g) None of the above.

ANSWER: d

Question 2

If the law of one price holds

- a) It is beneficial for the central bank to react to nominal exchange rate fluctuations.
- b) Firms' profits are sensitive to exchange rate movements.
- c) PPP also holds as long as there is no home bias in preferences.
- d) All of the above.
- e) Both a and b.
- f) Both a and c.
- g) None of the above.

ANSWER: g

Question 3

The recent financial crisis manifested in the FOREX market through

- a) An increase in implied volatility of main bilateral exchange rates.
- b) Sharp increases in the TED spread.
- c) Large swings in carry trade returns.
- d) All of the above.
- e) Both a and b.
- f) Both a and c.
- g) Both b and c.

ANSWER: d

International Finance Final Exam Questions

Yijin Wang



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International Finance Hal S. Scott,Philip A. Wellons,2000 This text on international finance contains three sections on international aspects of major domestic markets instruments and offshore markets and emerging markets and reform There are also four infrastructure chapters woven throughout the three parts covering capital foreign exchange the payment system and clearance and settlement This seventh edition covers recent changes in international finance such as the liberalization of restrictions on the activities of US banking organizations Japan s continuing struggle to modernize its financial system and shifts in stock market competition within the US Europe and internationally There are also two new chapters on the debt problem in emerging markets and the new international financial architecture Scott teaches international finance systems at Harvard Law School Wellons is deputy director of the Program on International Financial Systems at Harvard Law School c Book News Inc
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