Figures not included in the text for
“Out-of-Sample Exchange Rate Predictability with Taylor Rule Fundamentals”
Figure A.1 Coefficients on U.S. Inflation Based on Symmetric Taylor Rule Model with Heterogeneous Coefficients and No Smoothing
Figure A.2 Coefficients on Interest Rate Differential Based on Interest Rate Fundamentals Model with a Constant
Figure A.3 Coefficients on U.S. Output Gap Based on Symmetric Taylor Rule Model with Heterogeneous Coefficients and Smoothing
Figure A.4 Coefficients on Foreign Output Gap Based on Symmetric Taylor Rule Model with Heterogeneous Coefficients and Smoothing
Figure A.5 Coefficients on U.S. Lagged Interest Rate Based on Symmetric Taylor Rule Model with Heterogeneous Coefficients and Smoothing
Figure A.6 Coefficients on Foreign Lagged Interest Rate Based on Symmetric Taylor Rule Model with Heterogeneous Coefficients and Smoothing