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Apêndice do Capítulo 2

Tabela A2.1 - Lista de países potenciais a possuir *commodity currency*[86]

África do Sul	Indonésia	Quênia
Argentina	Islândia	Rep. da África Central
Austrália	Madagascar	Rep. Dominicana
Bangladesh	Malásia	S. Vicente e Granadinas
Bolívia	Malaui	Senegal
Brasil	Mali	Síria
Burundi	Marrocos	Sri Lanka
Camarões	Mauritânia	Sudão
Canadá	Mauritius	Suriname
Chile	México	Tailândia
Còite d'Ivore	Moçambique	Tanzânia
Colômbia	Myamma	Togo
Costa Rica	Nicarágua	Tunísia
Equador	Nigéria	Turquia
Etiópia	Noruega	Uganda
Filipinas	Nova Zelândia	Uruguai
Gana	Papua-Nova Guiné	Zâmbia
Guatemala	Paquistão	Zimbábue
Honduras	Paraguai	
Índia	Peru	

Tabela A2.2 - Matriz de correlação dos índices de taxa de câmbio real efetiva[87]

	Australia	*Brasil*	*Canada*	*N. Zelândia*
Australia	1.00	0.33	0.71	-0.4
Brasil	0.33	1.00	0.44	0.1
Canada	0.71	0.44	1.00	-0.5
N. Zelândia	-0.40	0.10	-0.45	1.0
EUA	-0.10	-0.09	-0.12	-0.2

[86] Fonte: (Cashin, Céspedes e Sahay, 2002).
[87] Fonte: JP Morgan

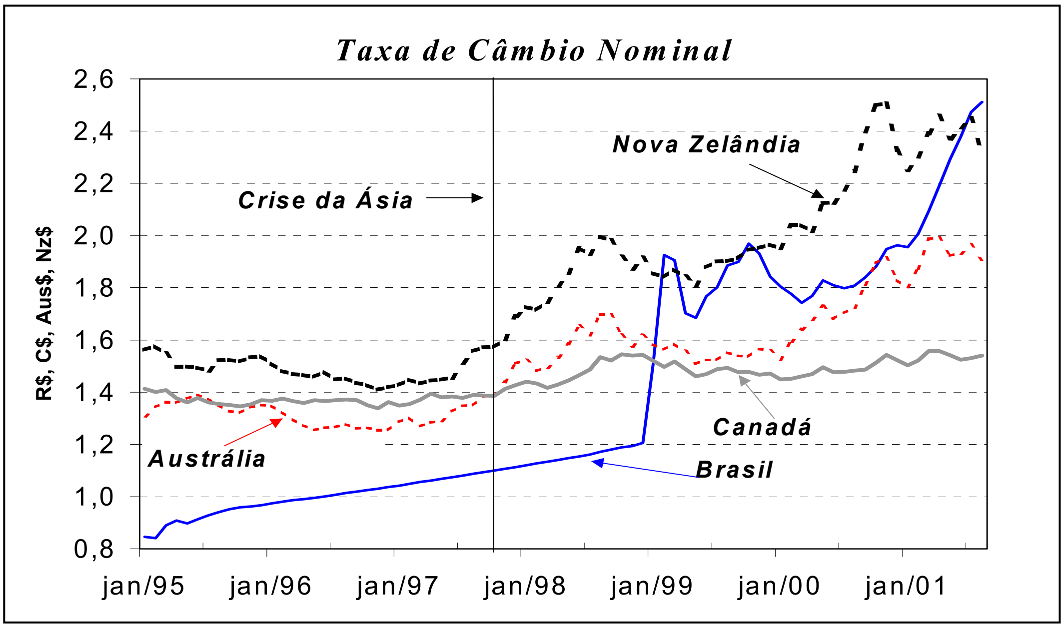

Figura A2.1 - Taxa de câmbio nominal [88]

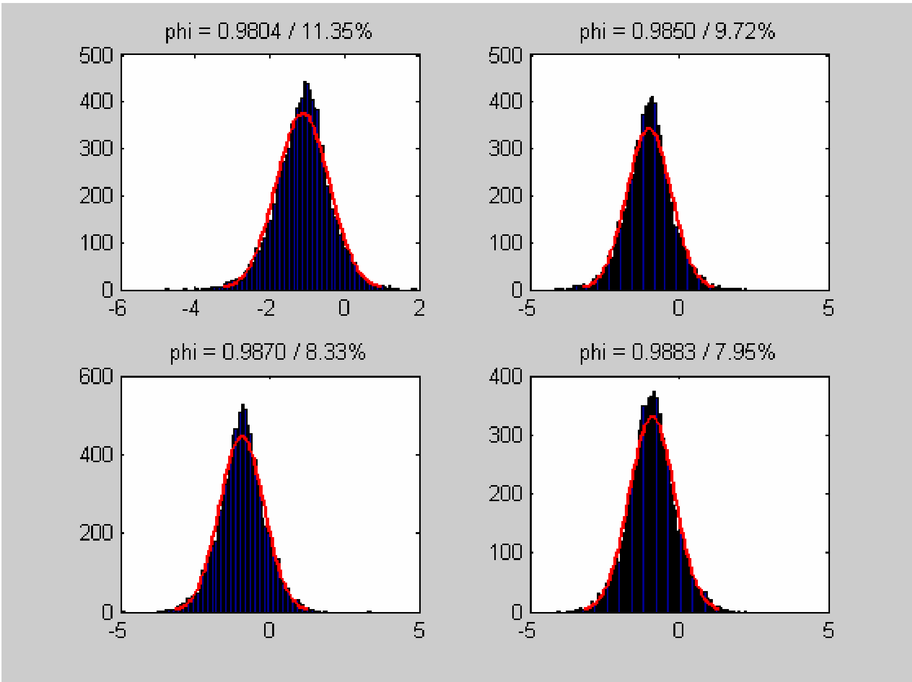

Figura A2.2 - Distribuição da estatística t do teste Dickey-Fuller (simulações) para amostras de 96 observações

[88] Fonte: Reserve Bank of St Louis, média mensal das cotações diárias.

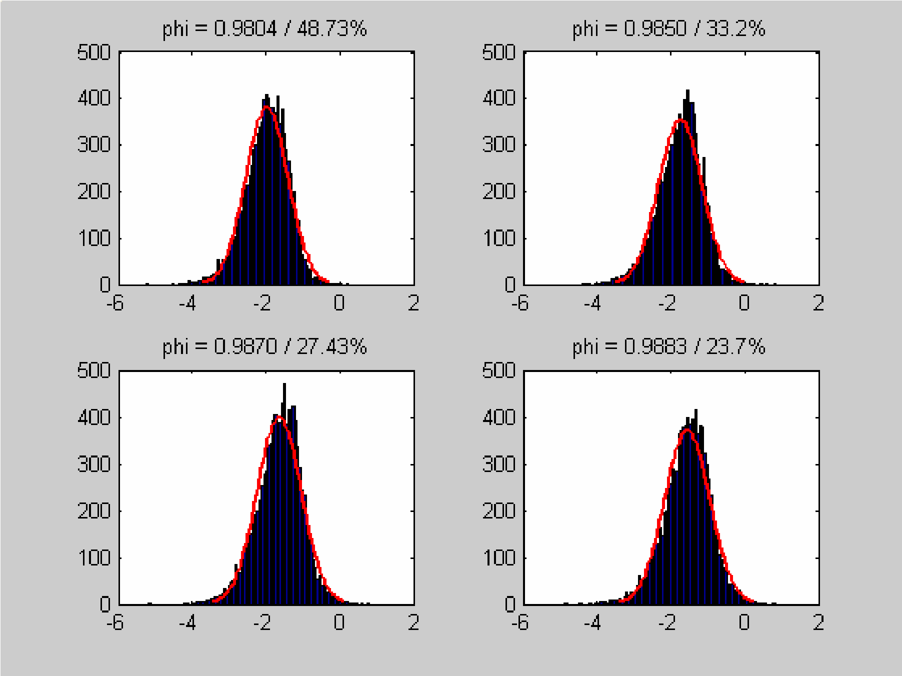

Figura A2.3 - Distribuição da estatística t do teste Dickey-Fuller (simulações) para amostras de 384 observações[89]

[89] Valores padrão: nível de significância de 95% (t = 1,95), valor do parâmetro phi / porcentagem dos testes que rejeitaram H0, quando era falsa.