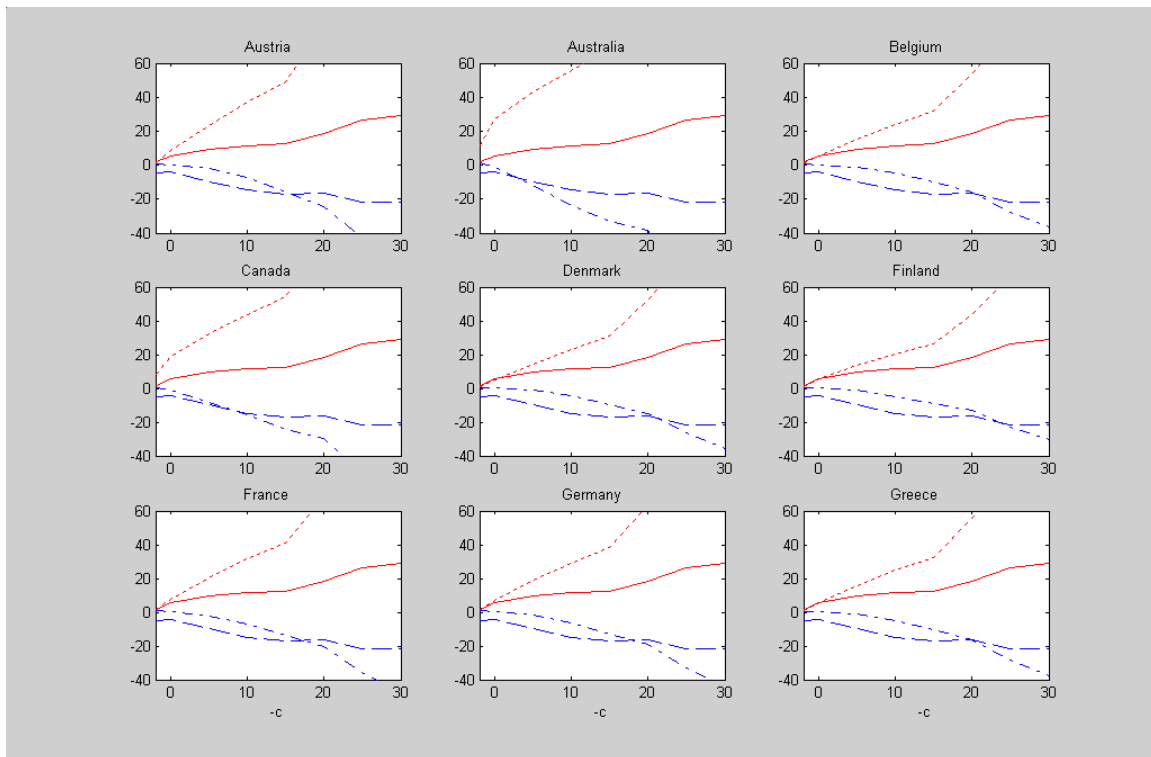


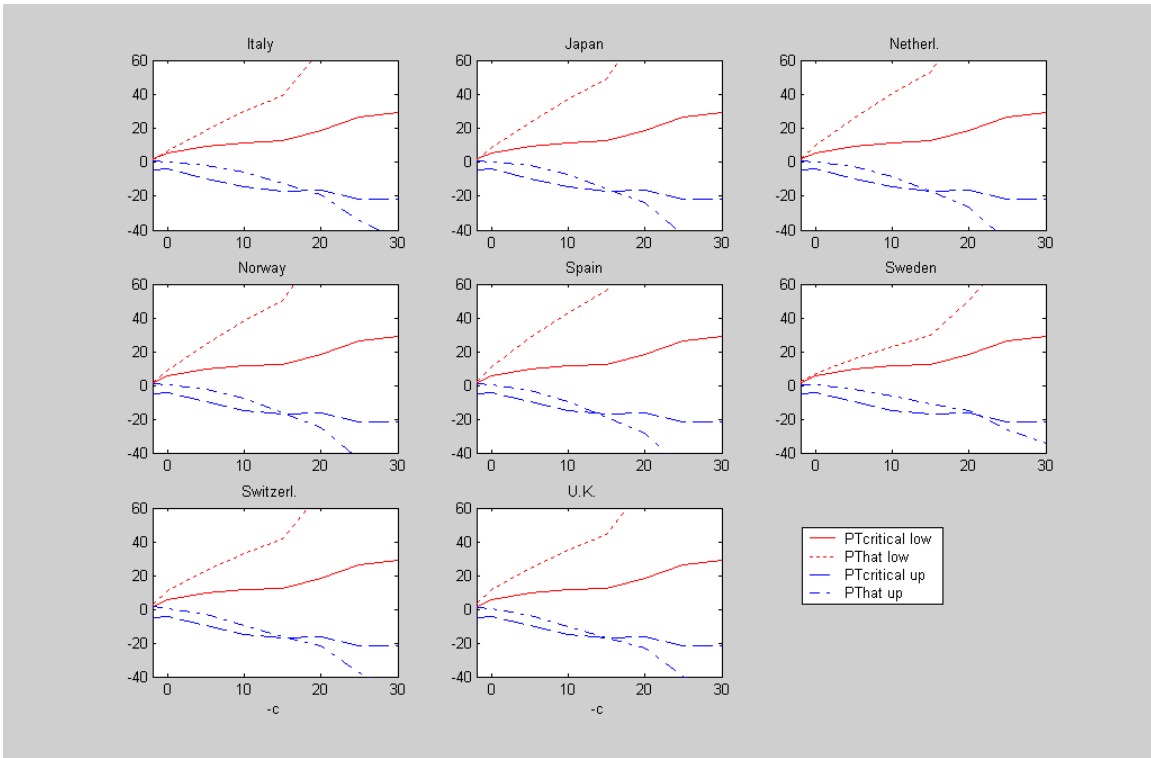
Additional figures for the paper:
“Confidence intervals for half-life deviations
from Purchasing Power Parity”

Estimation for all countries

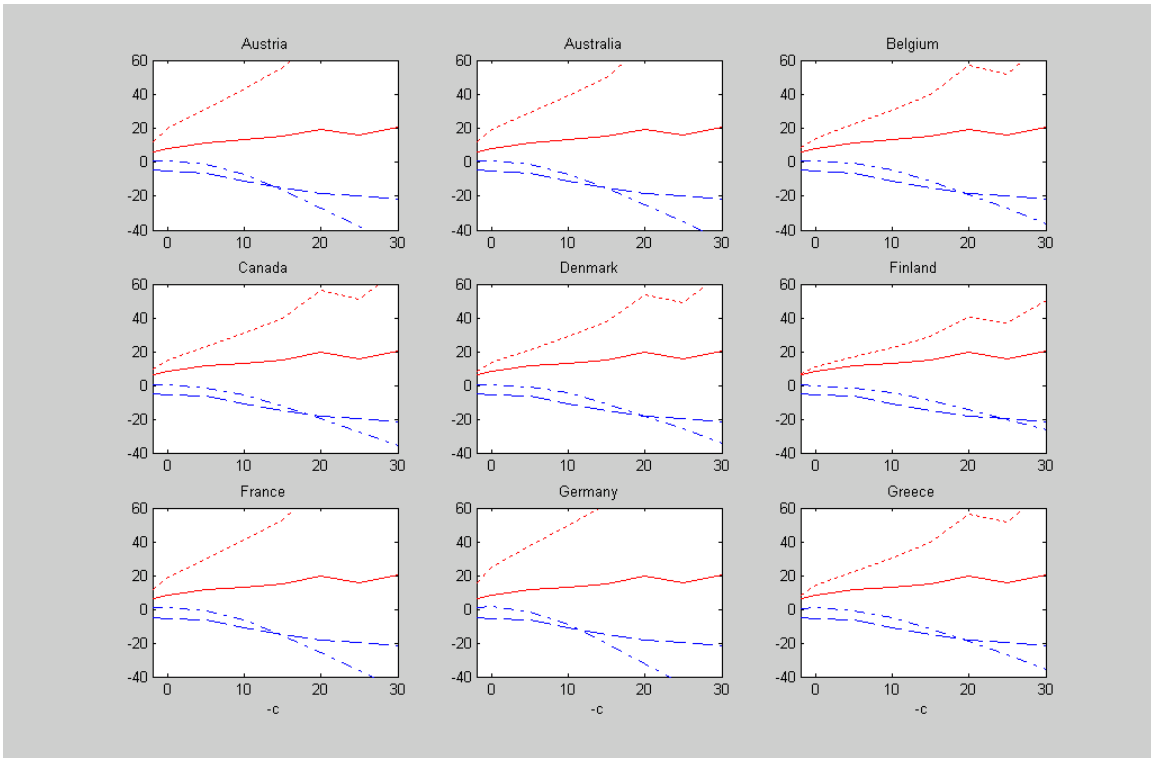
Estimation by Elliott and Stock (2001)



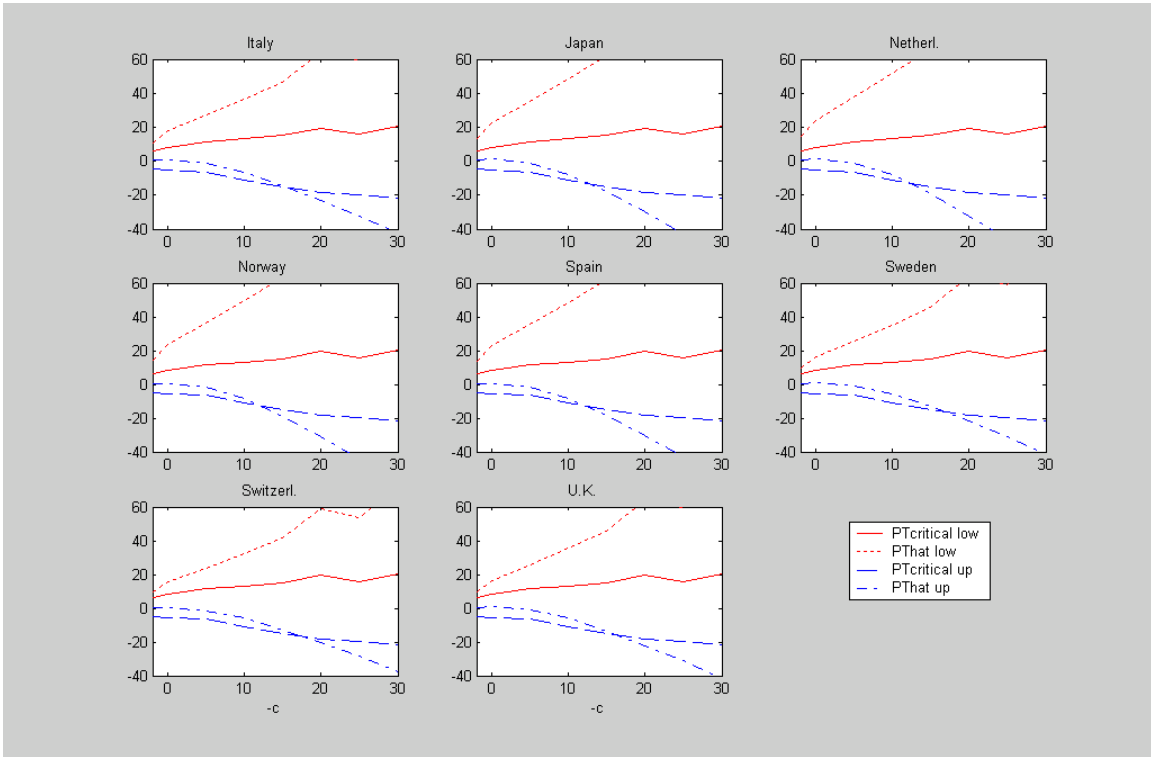
Demeaned estimation for Austria, Australia, Belgium, Canada, Denmark and Finland.



Demeaned estimation for Italy, Japan, Netherlands, Norway, Spain, Sweden, Switzerland and U.K.

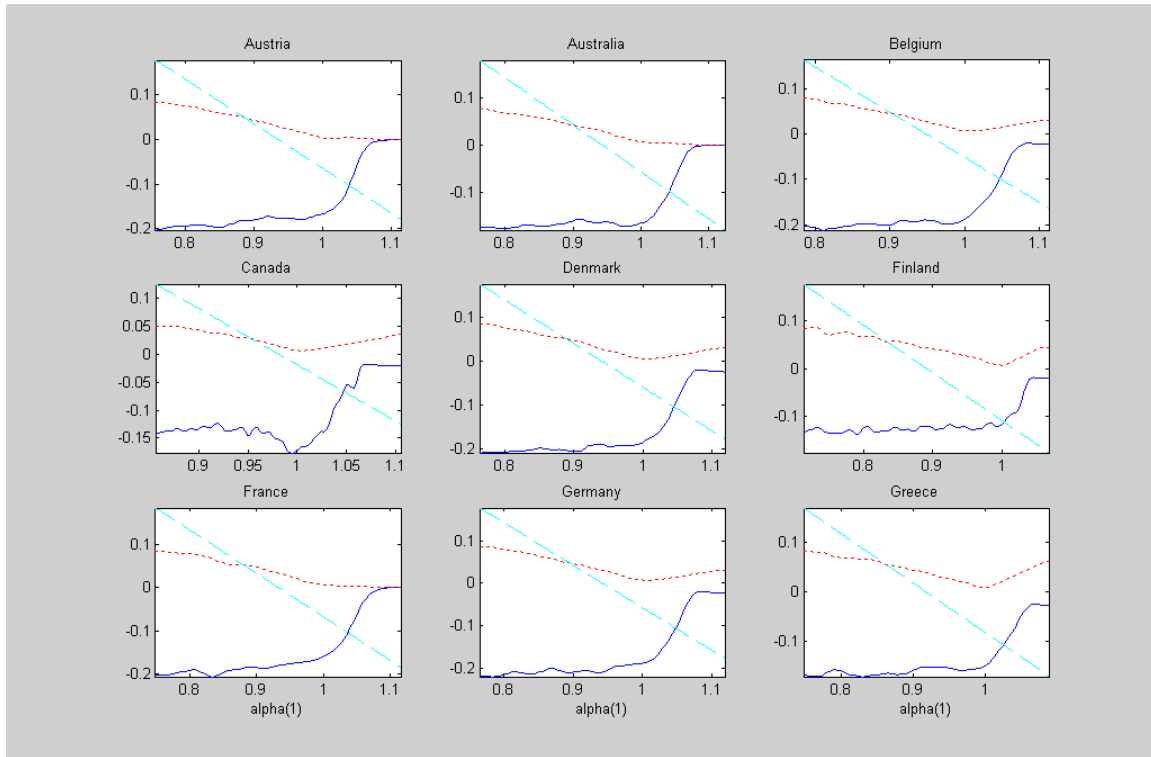


Detrended estimation for Austria, Australia, Belgium, Canada, Denmark and Finland.

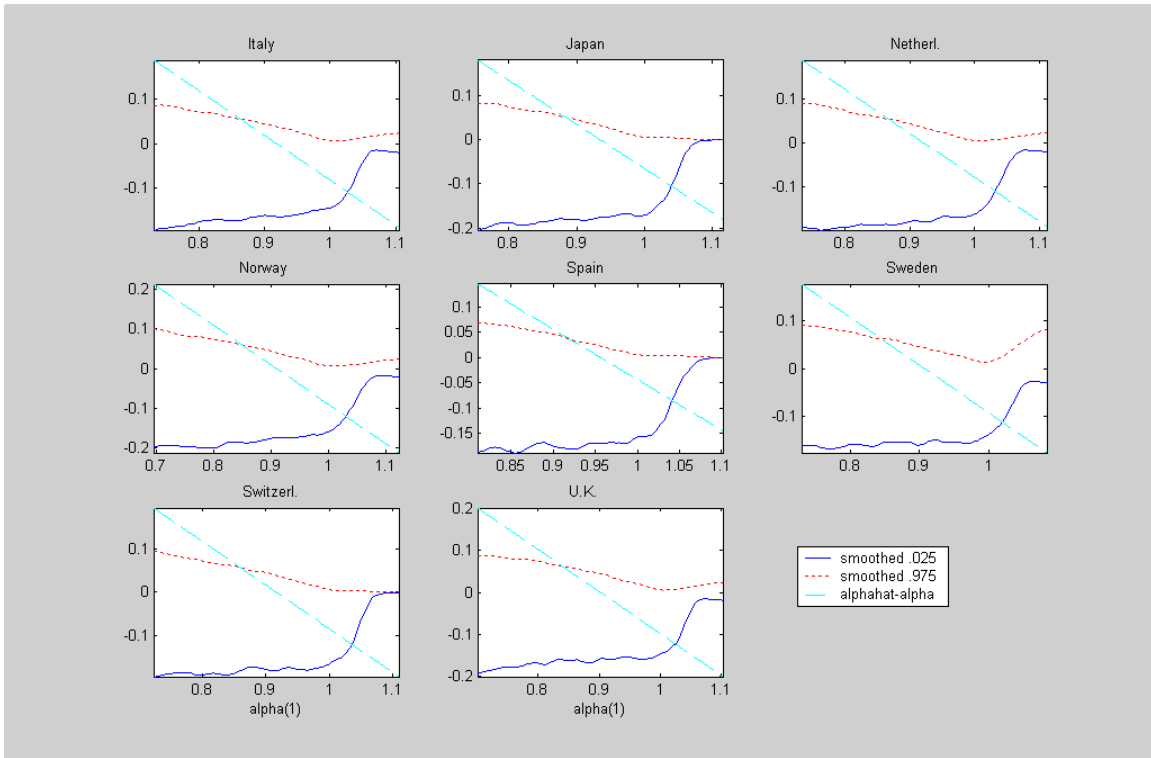


Detrended estimation for Italy, Japan, Netherlands, Norway, Spain, Sweden, Switzerland and U.K.

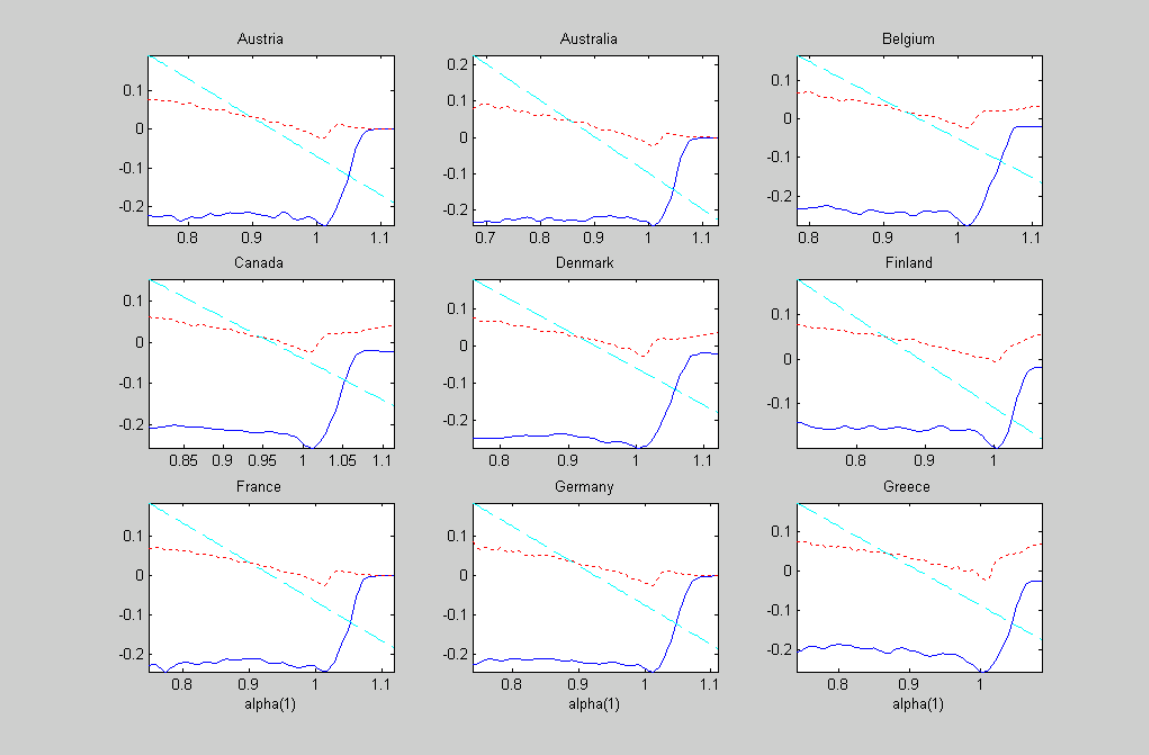
Estimation by the grid-bootstrap method (Hansen, 1999)



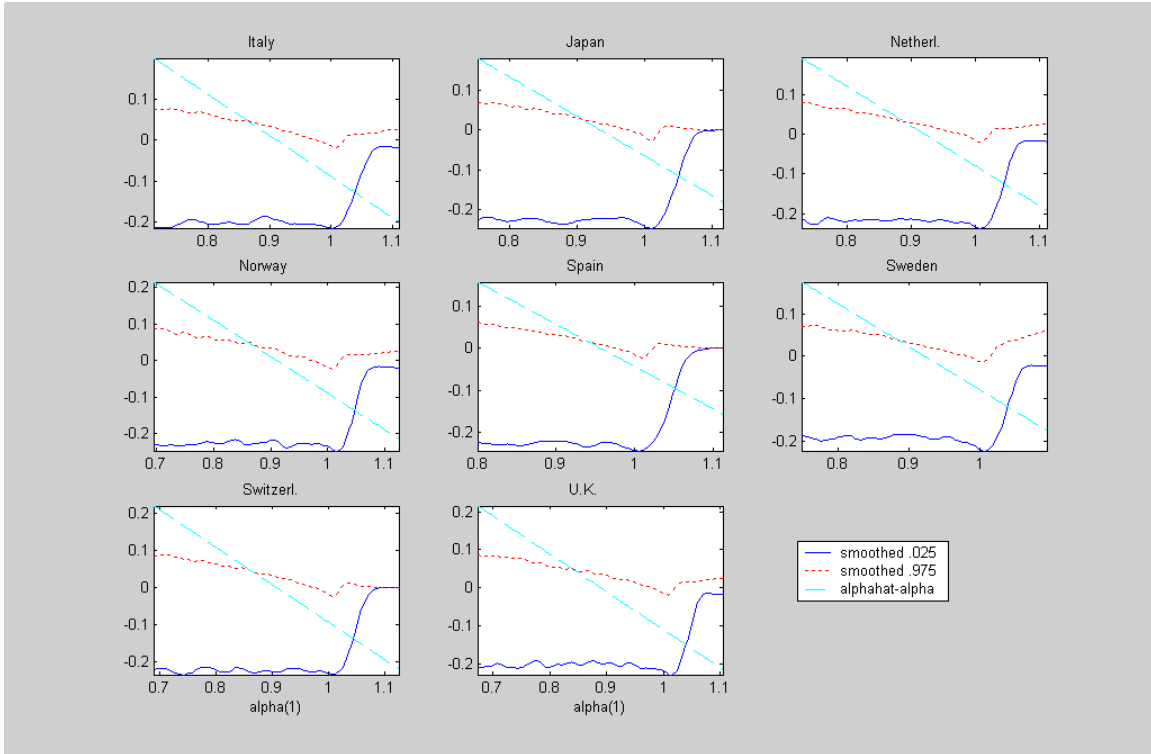
Demeaned estimation for Austria, Australia, Belgium, Canada, Denmark and Finland.



Demeaned estimation for Italy, Japan, Netherlands, Norway, Spain, Sweden, Switzerland and U.K.



Detrended estimation for Austria, Australia, Belgium, Canada, Denmark and Finland.



Detrended estimation for Italy, Japan, Netherlands, Norway, Spain, Sweden, Switzerland and U.K.