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Agric. Econ. Czech

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The effect of rea exchange rates their volatilities selected agricul commodity expo case study on T 1971 – 2010

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This study investigates the e

exchange rate volatility and t
exchange rate on the bilatera
exports flows of Turkey to 46
panel data set, which contair
sections and 1840 observati
for exports of the selected ag
commodities to countries fro
2010. Our empirical results b
gravity equation show that w
exchange rate volatility does
significant effect on the Turk
agricultural commodity expor
exchange rate has a statistic
significant effect on the agric
commodity export flows. Reg
the region chosen, raisins ar
exports are very much sensit
real exchange rates. It mean
depreciation in the Turkish L
higher exports for these com
have also some interesting r
other commodities. Exports c
show no sensitivity to the exc
or its volatilities, except for th
countries. For the full sample
citrus, grape and hazelnuts i
the TL depreciates. The sens
hazelnut to the real exchang
among regions.

Keywords:

agricultural trade, exchange
gravity, panel

[fulltext]