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The Impact of Exchange Rate Volatility on Real Total Export and Sub-Categories of Real Total Export of Malaysia

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Abstract : This study aims to investigate the impact of exchange rate volatility on real export in Malaysia. The moving standard deviation with order three (MSD(3)) is used for the measurement of exchange rate volatility. The conventional and partially asymmetric autoregressive distributed lag (ARDL) models are used in the estimations. This study finds exchange rate volatility to have significant impact on real total export and some sub-categories of real total export. Moreover, this study finds that the positive or negative exchange rate volatility tends to have positive or negative impact on real export. Exchange rate volatility can be harmful to export of Malaysia.

Keywords : exchange rate volatility, autoregressive distributed lag, export, Malaysia
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