

Empirical Project

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- Country: Peru.
- Variables: GDP index (2007=100) seasonally adjusted and interbank interest rate (see Figure 1).
- Frequency: Monthly.
- Span period: 2003M1 – 2019M12 (204 observations).

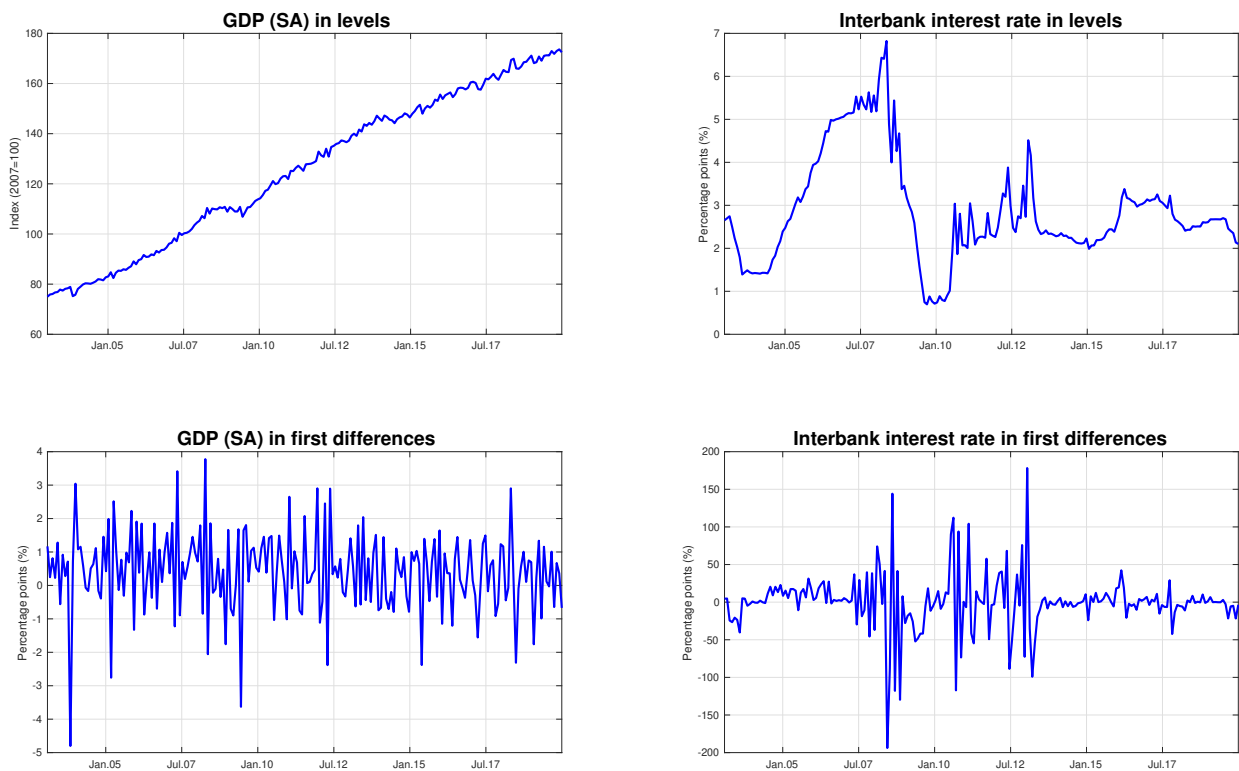


Figure 1: Variables in levels and first differences