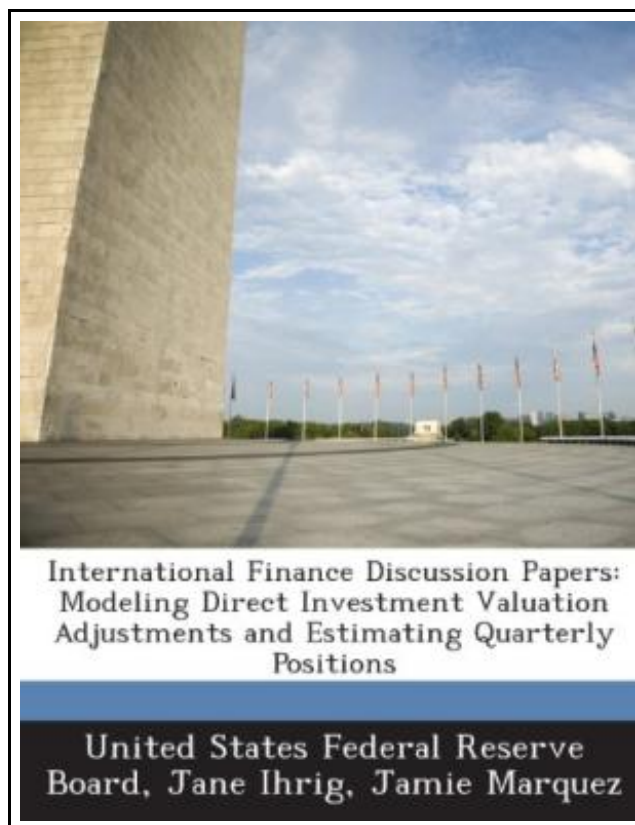


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Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This paper takes an in-depth look at U.S. direct investment valuation adjustments. We develop a methodology to generate valuation adjustments at the quarterly frequency, which can be combined with the Bureau of Economic Analysis s quarterly direct investment flows to obtain quarterly estimates of direct investment assets and liabilities. Our methodology involves two steps. First, we estimate valuation adjustment models with annual data. Our models rely on variables that reflect terms used by the Bureau of Economic Analysis in their data construction: exchange-rate changes, changes in the price of products, and changes in stock-market prices. Second, we apply quarterly data to the estimated models to generate quarter valuations and implement a procedure that ensures that the estimated valuations for the four quarters in a given year sum to the reported annual valuation adjustments. With this framework we consider how asset price shocks affect the net direct investment position and, hence, net international investment position.



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