

**RUPEE - DOLLAR EXCHANGE RATE VOLATILITY AND UNCOVERED
INTEREST RATE PARITY DOCTRINE - A TIME SERIES ECONOMETRIC
STUDY WITH BEVERIDGE - NELSON DECOMPOSITION.**

A Thesis Submitted to the University of North Bengal

For the Award of

Doctor of Philosophy

in

Economics.

BY

Suman Sikdar (M.A, M.Phil)

Under the Supervision of

Dr. Kanchan Datta

(Associate Professor, Department of Economics, University of North Bengal)

&

Co-Supervision of

Chandan Kumar Mukhopadhyay

(Ph.D, University of Illinois, Chicago, USA)

Professor (Retd.), Department of Economics, University of North Bengal

DEPARTMENT OF ECONOMICS

UNIVERSITY OF NORTH BENGAL

RAJA RAM MOHAN PUR, DARJEELING

WEST BENGAL, INDIA

Pin code – 734013

November, 2017