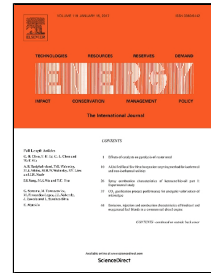


# Accepted Manuscript

Modelling oil price-inflation nexus: The role of asymmetries

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**Research Highlights:**

- We model oil price-inflation nexus using dynamic heterogenous panel data models.
- We follow Shin et al. (2014) to decompose oil price into positive & negative shocks
- Oil price asymmetries seem to matter more for oil exporting nations than oil importing.
- The nexus tends to change over short periods of time.
- The result is robust to different oil price proxies and income levels.

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