

Replication files for the article:

Adalid, R. and Falagiarda, M. (2019), "How repayments manipulate our perceptions about loan dynamics after a boom", *Journal of Economics and Statistics*

The replication package includes:

1. **Dataset for the euro area "Data_EuroArea.xlsx"**. Variables included: Stock of loans, m-o-m percentage change of the stock of loans, new business volumes, nominal interest rate, maturity (in months). Sample period: March 1980 – March 2019.
2. **Matlab code "Replication_Code_EuroArea.m"**. To estimate loan origination based on the simulation algorithm proposed in the article. To obtain the estimated series, simply run the code.
3. **Matlab code "progressbar.m"**. Needed for the progress bar. To be stored together with the file "Replication_Code_EuroArea.m".