Replication codes for "Uncertainty, Skewness, and the Business Cycle Through the MIDAS Lens"

Castelnuovo and Mori (2024, Journal of Applied Econometrics)

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RevisionJAE_QR_covid: it computes results in Sections 1 to 4. The rescaling of GDP is computed in LP_GDP.

RevisionJAE_VAR_Covid: it computes results in Section 5.

RevisionJAE_VAR_Covid_Robustness: it computes results for Figure A8 (online appendix)

RevisionJAE_VAR_covid_monthly: it computes results in Section 6.

RevisionJAE_VAR_monthly_Fig10: it computes results for figure 10.

Some of the functions employed are taken for the replication codes of: i) Adrian et al. (2019) and Lenza and Primiceri (2022).

All codes are in Matlab and were tested on MATLAB R2023b (Windows).

Data are in the Excel sheets: data_QR_REVISION and DATA_VAR_REVISION.