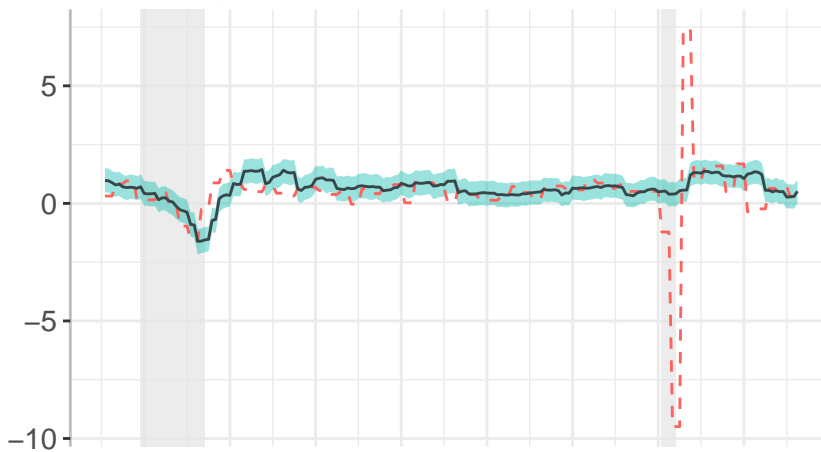
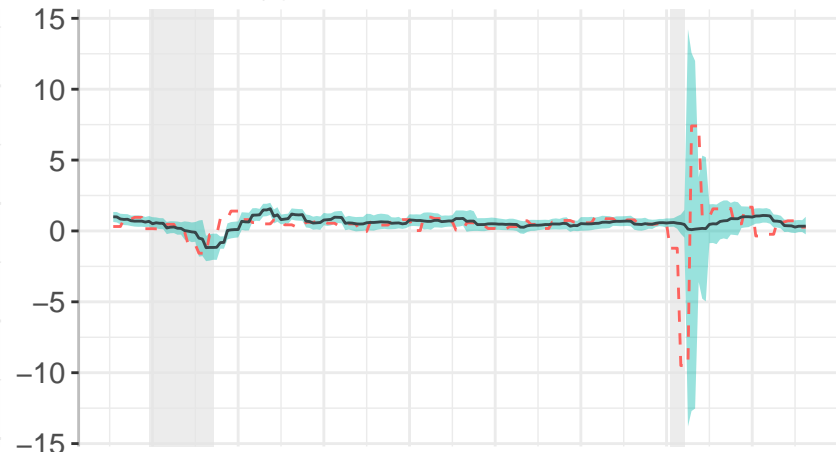


Skew t Factor Augmented MIDAS

(a) With location common factor (CF)

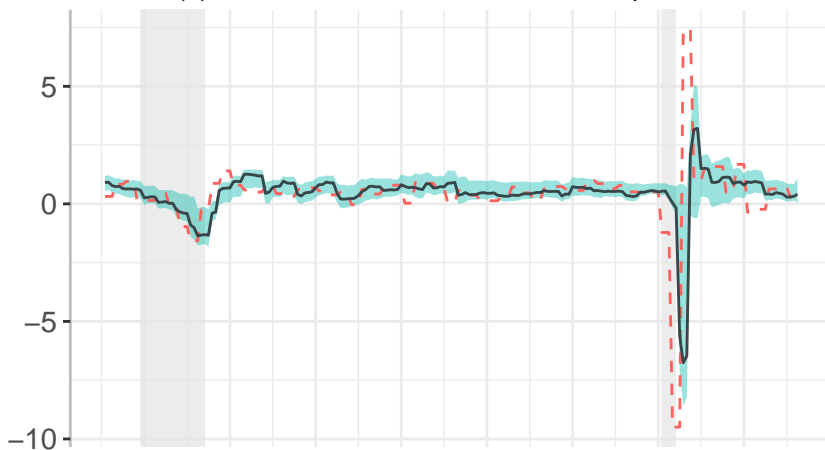


(b) With location and scale CFs



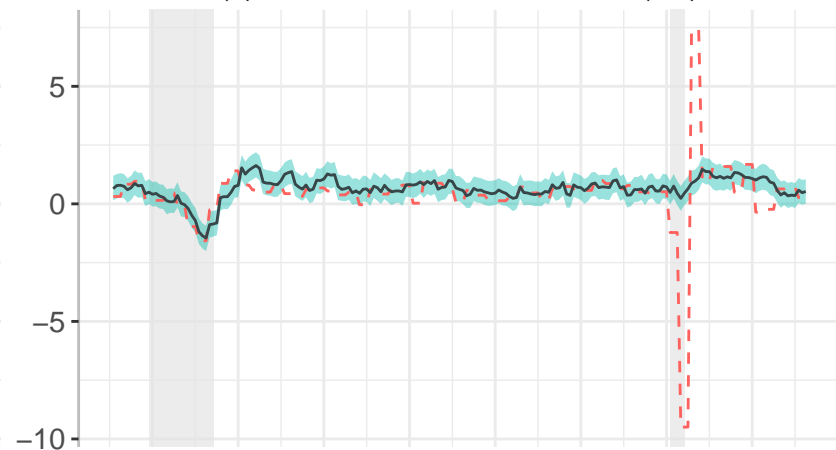
Skew t Factor Augmented MIDAS

(c) With location and scale and shape CFs



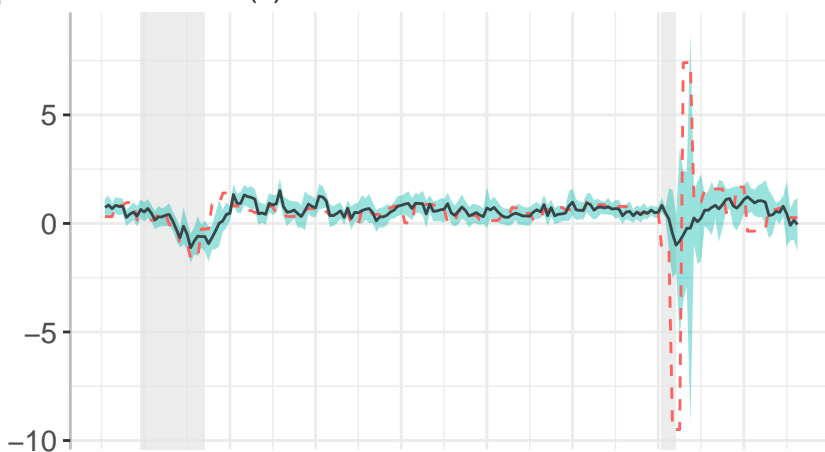
Skew t Mixed Frequency Factor Model

(a) With location common factor (CF)

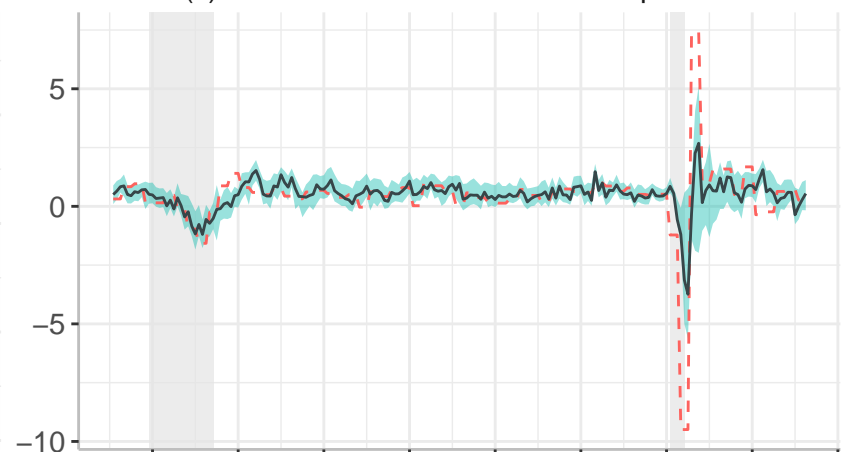


Skew t Mixed Frequency Factor Model

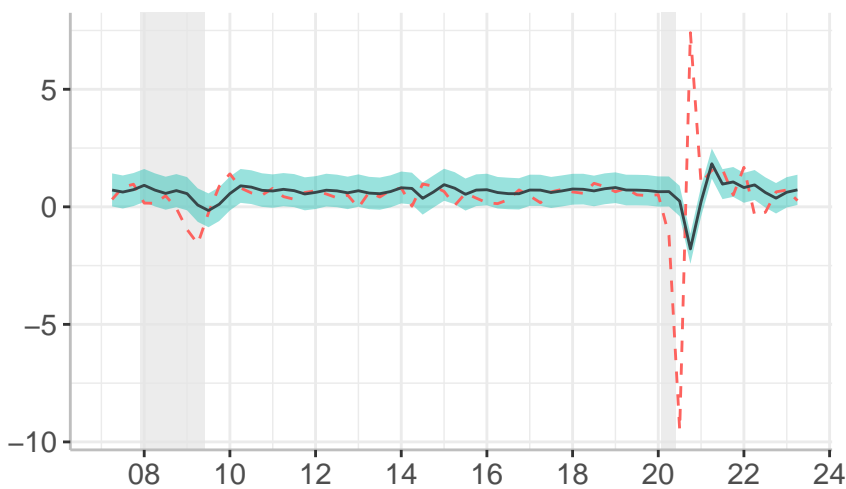
(b) With location and scale CFs



(c) With location and scale and shape CFs



Student's t AR2



- Official GDP figure
- Point nowcast (conditional mean)
- 68% Best Critical Region
- Recession