Green Bubbles: A Four-Stage Paradigm for Detection and Propagation

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The repository

The repository contains the following folders and files:

› **Data forecasting**, which contains the financial and economic data used in the article regarding the forecasting phase of the paradigm;

› **Economic variables**, which contains the data used in the article regarding economic and financial variables[1] between January 2005 and December 2022;

› **Google Trends**, which contains the data used in the article regarding search volume indexes[2] between January 2005 and December 2023;

› **Google Trends original data**, which contains the data as downloaded from the online platform;

› **Code.Rmd**, files containing the code for reproducibility. Once all packages are installed, one may run all the chunks to obtain the same results as outlined in the article.

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[1] Data at either daily or monthly frequency.
[2] Data at the monthly frequency.