Interactive graphics for the chapter "Time-varying shock transmission in high-frequent dynamic structural models" *

Jeannine Polivka†

Version: December 9, 2022

*I am grateful for financial support by the Doc.Mobility Program of the University of St. Gallen (HSG), Grant No: 1031603.

†School of Economics and Political Science, Department of Economics, University of St. Gallen, Bodanstrasse 6, 9000 St. Gallen, Switzerland. Email: jeannine.polivka@unisg.ch.

1 Interactive plots of structural shock transformations

To view the plots, the reader has to activate the Adobe Flash player plug-in in Adobe Reader.

Figure 1: Transformation of a unit shock in every shock vector component through the dynamic structural transmission mechanism over time.

The starting (22.02.2007) and end point (30.09.2020) of the time series are marked with a black respectively a green star. The evolution of the time series is indicated by a color transformation from black to red which allows to track the time series over time. The mapping imposed by the static proxy-MGARCH model is indicated with a yellow star.

Figure 2: Transformation of a financial uncertainty unit shock through the dynamic structural transmission mechanism over time.

The starting (22.02.2007) and end point (30.09.2020) of the time series are marked with a black respectively a green star. The evolution of the time series is indicated by a color transformation from black to red which allows to track the time series over time. The mapping imposed by the static proxy-MGARCH model is indicated with a yellow star.

Figure 3: Transformation of a monetary policy uncertainty unit shock through the dynamic structural transmission mechanism over time.

The starting (22.02.2007) and end point (30.09.2020) of the time series are marked with a black respectively a green star. The evolution of the time series is indicated by a color transformation from black to red which allows to track the time series over time. The mapping imposed by the static proxy-MGARCH model is indicated with a yellow star.