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

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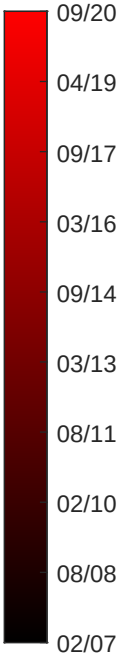
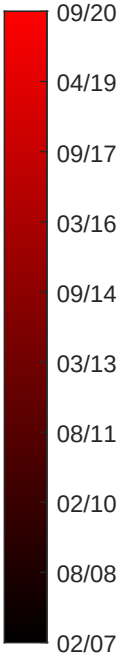
1 Interactive plots of structural shock transformations

To view the plots, the reader has to open this PDF file in, e.g., the Adobe Reader and activate the Adobe Flash player plug-in. For readers having access to Matlab the graphics are also available in Matlab figure format here. The plots are all saved in the viewer format displayed in the paper.



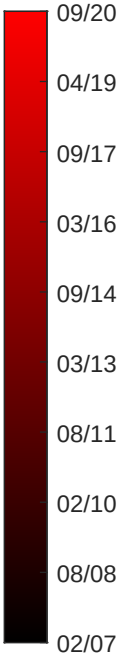
Transformation of a unit shock in every shock vector component through the dynamic structural transmission mechanism over time.

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. The viewer perspective is indicated with a small coordinate framework in the lower left corner of the plot. Here, the red axis represents the range of the shock to the USD Index, the green axis represents the range of the shock to the S&P Global Clean Energy Index and the blue axis represents the range of the shock to the Commodity Index. The origin of the coordinate system is at the point $(-1, -1, -1)$.



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. The viewer perspective is indicated with a small coordinate framework in the lower left corner of the plot. Here, the red axis represents the range of the shock to the USD Index, the green axis represents the range of the shock to the S&P Global Clean Energy Index and the blue axis represents the range of the shock to the Commodity Index. The origin of the coordinate system is at the point $(-1, -1, -1)$.



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. The viewer perspective is indicated with a small coordinate framework in the lower left corner of the plot. Here, the red axis represents the range of the shock to the USD Index, the green axis represents the range of the shock to the S&P Global Clean Energy Index and the blue axis represents the range of the shock to the Commodity Index. The origin of the coordinate system is at the point $(-1, -1, -1)$.