Growth-at-Risk MATLAB program flow and adjustments

Main\_Script.m

ENVIRONMENT.m

DataProcess\_brookings(aux)

get\_fci\_brookings(aux)

Notes: Brookings version modifies *splitvars*, which is a new command in MATLAB 2019

standardize\_miss(x)

Note: Standardize data so mean = 0 and variance = 1 ignoring missing variables

standardize(x)

Note: Standardize data so mean = 0 and variance = 1

Minn\_prior\_KOOP(gamma,M,p,K)

gamma = 0; (what is gamma?)

M = User defined number of factors + number of macro series

p = number of lag factors

K = number of VAR parameters

extract(data,k)

ols\_pc\_dfm(data1,data2,data3,y[t],n,p,r,nfac,nlag)

olssvd(data1,data2)

mlag2(data2,nlag)

Kalman\_companion(data1,

KFS\_parameters(data1,data2,

KFS\_factors(data1,

movavg\_brookings(data,type,lag) [user written, need to verify]

normalize\_brookings(…)

get\_gar\_timeseries(aux,Params)

rq(data1,data2,quantile)

rq\_fnm(data1,data2,quantile)

lp\_fnm(

bound(

get\_gar\_coefficient(aux,Params)

rq(data1,data2,quantile)

rq\_fnm(data1,data2,quantile)

lp\_fnm(

bound(

Questions:

1. Are sov\_spread\_q supposed to be all zeros?