Growth-at-Risk MATLAB program flow

Main\_Script.m

ENVIRONMENT.m

DataProcess(aux)

get\_fci(aux)

standardize\_miss(x)

standardize(x)

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

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,

synchronize(data1,data2)