

Readme File

CK_RESTUD_DATASET.xlsx contains all time series used in the paper as well as the data explanations. Additional information about the data are detailed in the paper.

Import_Data.m creates data structures that will serve as inputs for the other files. Run this file first.

Replicate_Figure_x_Table_y.m replicates Figure 'x' and Table 'y' in the paper.

/auxfiles contains auxiliary files called by the main scripts to estimate and identify the various structural VARs and to calculate impulse responses.

/results contains all output

The scripts for the published version of the manuscript were executed in MATLAB 2016a.