

Replication Folder for the paper

„Assessing the Impact of Policy and Regulation Interventions in European Sovereign Credit Risk Networks: What worked best?“

The subfolder data contains all relevant data to reproduce the tables and figures in the paper. In particular, `myeventwindows_play.R` builds all high-frequency data around the considered events.

The data for the daily case study in Table 9 is in the file `SOV_CDS_daily_R2.xlsx`.

The output subfolder contains necessary intermediary outputs from `myeventwindows_play.R`data, which are required for the functions in the main folder to be processed. These are labeled and numbered by the respective tables and figures in the paper for which they produce the results.

The subfolder functions contains additional technical scripts to which the functions in the main folder are refer.