Matlab code for “Real-time forecasting with a (standard) mixed-frequency VAR during a pandemic” published at the *International Journal of Central Banking*

Instruction: There are five main files. These codes handle estimation approaches for E2 (No 2020:M3-M6 data in the estimation), E3 (full sample estimation), and Lenza-Primiceri. See section 3.2 of the paper for detailed description. You should run them in the following sequence.

* MAIN\_MF\_BVAR\_ESTIMATION.m: This is the code for the estimation of MF-VAR  
    
  Adjust “nsim” to change the number of draws, “smodel” to estimate differently (3 options), “dselect” for selection of real-time data vintages
* MAIN\_MF\_BVAR\_FORECAST.m: Given the VAR estimates, this code generates forecasts  
    
  Adjust “nsim” to change the number of draws, “smodel” to estimate differently (3 options), “dselect” for selection of real-time data vintages
* MAIN\_SUMMARY.m: This code generates figures and stores summary stats in excel files  
    
  Adjust “model” (3 options) and “deselect” for real-time data vintages
* MAIN\_COMPILE\_SPF.m: This code compiles SPF forecasts data from Philly Fed
* MAIN\_COMPARE.m: This code generates figures for comparison across 3 estimation approaches  
    
  Adjust “folder\_save” accordingly

Note: These codes are designed to run on a Windows system (not on macOS) because we utilize the 'xlsread' command in MATLAB to read Excel spreadsheets, e.g., vm\_loaddata. PDF folder has latex file that compiles these figures (matching figure would be Figure 8 of the published version)