CONS\_YOY = 0.0456145417269547\*WAGES\_YOY + 0.303822480054576 + 0.855691652862175\*EU\_GDP\_YOY - 0.0877041887377428\*CPI\_YOY + 0.0730312627317391\*LOANS\_HH

LCPI = 0.480613752582326\*LEU\_HICP - 0.423531888724749 + 0.597743762716296\*LCPI( - 1) + 0.000246251518117981\*GDP\_YOY + 0.0150841139897297\*LOIL

EMP\_YOY = 1.14921488024719 + 0.0314812742489648\*GDP\_YOY + 0.0627009167036613\*EU\_GDP\_YOY + 0.504392726427368\*EMP\_YOY( - 1) - 9.62630516085174\*DUM\_2022

EXP\_GDP\_YOY = 2.34604981749147\*EU\_GDP\_YOY + 3.31970876797182 + 0.284487931739427\*EXP\_GDP\_YOY( - 1) - 0.189432230526368\*CPI\_YOY

GOV\_CONS\_YOY = 0.388275623550844\*GOV\_EXP\_YOY - 0.667140418679119 + 0.32657211555891\*GOV\_CONS\_YOY( - 1) - 0.173344212590148\*IR

IMP\_GDP\_YOY = -0.90822635039818 + 0.60607912140655\*EXP\_GDP\_YOY + 0.519355057882297\*CONS\_YOY + 0.25088374021\*INV\_YOY + 0.0646777483298096\*CPI\_YOY

IND\_YOY = 1.49526167125464\*EU\_GDP\_YOY - 0.313441310813775 + 0.121746425740907\*IND\_YOY( - 1) - 0.125267998205983\*CPI\_YOY

INV\_YOY = 0.657795739203627\*IND\_YOY + 5.09050571888358 + 1.98653547823856\*EU\_GDP\_YOY - 0.712692917859609\*IR

IR = 0.157527923936686 + 0.897275298146651\*IR( - 1) + 0.0636061612129031\*EU\_IR + 0.0444930549917441\*CPI\_YOY

WAGES\_YOY = 0.100409258734827\*GDP\_YOY + 0.568275514935678 + 0.848567326454303\*WAGES\_YOY( - 1)

IMP\_NOM\_YOY = 0.904895643265828\*IMP\_GDP\_YOY + 0.154182712294482\*IMP\_NOM\_YOY( - 1) - 2.03811802622963 + 1.41553489477316\*EU\_HICP\_YOY

EXP\_NOM\_YOY = 0.927944067473322\*EXP\_GDP\_YOY + 0.198143732586747\*EXP\_NOM\_YOY( - 1) - 0.214966682858284 + 0.528108407711095\*CPI\_YOY

CA\_GDP = -0.287563068089131\*IMP\_NOM\_YOY + 0.275105727506875\*EXP\_NOM\_YOY - 2.92560342082421 + 0.0780992190526693\*CA\_GDP( - 1)

GOV\_REV\_YOY = 1.33957242607903\*GDP\_YOY + 4.14022390789309 + 0.65315756904134\*CPI\_YOY - 0.927679338399941\*IR

GOV\_BAL = -2.61508981917161 - 0.118022100396918\*GOV\_EXP\_YOY + 0.175150890771278\*GOV\_REV\_YOY + 0.173447827570539\*GOV\_BAL( - 1)

LUNEMP = -0.157468832232684\*LEMP + 1.26823942838952 + 0.953989284226378\*LUNEMP( - 1) - 0.0761783422507643\*DUM\_LFS

UNEMP\_RATE = 0.0227003673650717\*UNEMP - 1.04628315879966 + 0.818199700366463\*UNEMP\_RATE( - 1) + 0.776798633225531\*DUM\_LFS

LOANS\_HH = -0.221982191874999\*IR + 2.53632237065013 + 0.804608132348619\*LOANS\_HH( - 1) - 0.0364654441791723\*CPI\_YOY

PUB\_DEBT = -0.639916901828401\*GOV\_BAL + 8.6113301960042 + 0.759705668296012\*PUB\_DEBT( - 1)

GDP\_yoy = (CONS\_yoy \* cons\_share + INV\_yoy \* inv\_share + GOV\_CONS\_yoy \* gov\_cons\_share + EXP\_GDP\_yoy \* exp\_gdp\_share - IMP\_GDP\_yoy \* imp\_gdp\_share) / 100

cpi = exp(lcpi)

cpi\_yoy = cpi / cpi(-4) \* 100 - 100

emp = emp(-4) \* (1 + emp\_yoy / 100)

lemp = log(emp)

leu\_hicp = log(eu\_hicp)

loil = log(oil)

unemp = exp(lunemp)