Domenico Giannone, Jerome Henri, Magdalena Lalik, Michele Modugno (2012)
"*An area-wide real-time database for the euro area*."
Review of Economics and Statistics 94:4, 1000-1013.

Replication files

Tab2.m:

Generates Table 2, Section III
Revision Statistics for the Main Economic Indicators of the ECB Monthly Bulletin

FIGURE.m

Generates the figures of Section III
Figure 1: Vintages for key selected Euro-Area Macroeconomic Indicators
Figure 2: GDP Growth Rate, Fourth Quarter 2001
Figure 3: Revisions for GDP, HICP, Industrial Production, and the Unemployment Rate

Tab3.m

Generates Table 3, Section IV
Revision Statistics for the United States and Japan Key Economic Indicators

Ratios.m

Generates figures of Section V.
Figure 4: Evolution of Vintages for Apparent Labor Productivity Gains, Propensity to Consume and Invest, Internal Terms of Trade, and Trade Openness.

NAIRU_replication.m

Generate the figures of Section VI
Figure 5: Real-Time Euro Area NAIRU
Figure 6: Unemployment Gap in Real Time

Data used to reproduce each the above mentioned tables and Figures are stored in matlab format (.mat). These data include the vintages used for the published paper. Real-time updates of the dataset are available on the Statistical Data Warehouse (SDW) of the European Central Bank (http://sdw.ecb.europa.eu/).