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REPLICATION CODES FOR:
Baumeister, C., D. Korobilis, and T.K. Lee:
"Energy Markets and Global Economic Conditions"
The Review of Economics and Statistics, 2020
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Most of the results were generated using the high-performance cluster at the Center for Research Computing at the University of Notre Dame which means that Matlab versions R2019a and R2019b were used at different stages of this project.

Subfolders:

- Folder 'data' contains different data sets and figures in the online appendix that plot the data

- Folder 'figures' contains all the figures shown in the paper, the code to estimate the input for the figures, and functions that generate the figures

- Folder 'tables' contains a separate subfolders for each table in the paper called Table 1, Table 2, etc.

Each folder is structured in the same way:

> The function estimate_XXX.m produces the results underlying each figure and table and stores them in a mat file called results_XXX.mat

> All data used in the estimation are included in mat files. The content of each mat file is described in the estimate_XXX.m file that calls those data.

> All the results reported in the paper are included in mat files called results_XXX.mat

> The function plot_figureX.m produces Figure X shown in the paper.

> The function produce_tableX.m prints the results reported in Table X in the paper on the screen.

> Each folder contains a subfolder 'functions' that contains auxiliary matlab functions used to estimate the models.

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For questions, please contact:
Christiane Baumeister
cjsbaumeister@gmail.com
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