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Macroeconomics Feedbacks: Financial Markets and Economic Activity Examining the relation among interest spreads, credit aggregates, and economic activity using a 10-variable structural VAR estimated on US monthly data, with identification through heteroskedasticity.

Chris Sims's Page - Princeton University

Country classification 145 2005 in national currencies were converted into dollars (with selected adjustments) and extended forwards and backwards in time using changes in real GDP for each country.

Country classification - United Nations

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