

# MATLAB Code Documentation for "Forecasting Time Series Subject to Multiple Structural breaks"

Documentation Version: September 28, 2012

- If you have questions, please contact Davide Pettenuzzo at [dpettenu@brandeis.edu](mailto:dpettenu@brandeis.edu)
- All data are stored in the Excel spreadsheet located in `data/RISKFREE_mod.xls`
- Output is written to various excel files and figures to be stored under Results/Figures and tables
- The MATLAB programs utilize functions from Jim LeSage's Econometrics Toolbox. For convenience, I copied the required functions under the subfolder LeSage utils
- The scripts used to produce all results in the paper are in the main folder. You should run them in the following order:
  1. **Prepare\_data.m**: This program loads the data and create the calendar structure
  2. **Print\_figure1.m**: This program loads the data and print figure 1 in the paper
  3. **Run\_results\_for\_table1.m**: This program runs results to produce table 1 in the paper
  4. **Print\_table1.m**: This program prints table 1 in the paper
  5. **Run\_results\_for\_table2\_3.m**: This program runs results to produce tables 2 and 3 in the paper
  6. **Print\_tables2\_3.m**: This program prints tables 2 and 3 in the paper
  7. **Run\_results\_for\_table4\_5.m**: This program runs results to produce tables 4 and 5 in the paper
  8. **Print\_tables4\_5.m**: This program prints tables 4 and 5 in the paper
  9. **Run\_results\_for\_table6\_7.m**: This program runs results to produce tables 6 and 7 in the paper
  10. **Print\_tables6\_7.m**: This program prints tables 6 and 7 in the paper

11. **Run\_recursive\_forecast\_hmc.m**: This program computes all predictive densities and forecasts to produce tables 8 and 9 and figure 4
  12. **Print\_table8.m**: This program prints table 8 in the paper
  13. **Print\_table9.m**: This program prints table 9 in the paper
  14. **Print\_figure3.m**: This program plots figure 3 in the paper
  15. **Print\_figure4.m**: This program plots figure 4 in the paper
- Additional details on the role of each script are available in the file "Contents.txt"