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Financial variables as leading indicators of GDP growth: Evidence from a MIDAS approach during the Great Recession

Laurent Ferrara & Clément Marsilli

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Abstract

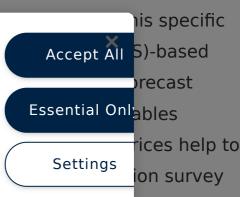
The global economic recession, referred to as the Great Recession, endured by the main industrialized countries during the period 2008-09, in the wake of the financial and banking crises, has pointed out the current importance of the financial sector in macroeconomics. In this article, we evaluate the predictive power of some major

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variable

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