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Notes

2. Newspaper articles have also been used to measure economic uncertainty (see Baker et al. [[2013](#)]). For non-media-based uncertainty analysis, see Bashar, Wadud, and Ahmed [[2013](#)], Kang and Ratti [[2013a](#), [2013b](#)], and Antonakakis, Chatziantoniou, and Filis [[2013](#)].

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