

Appendix to:
Crises and Recoveries in an Empirical Model of
Consumption Disasters

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Columbia University	Harvard University

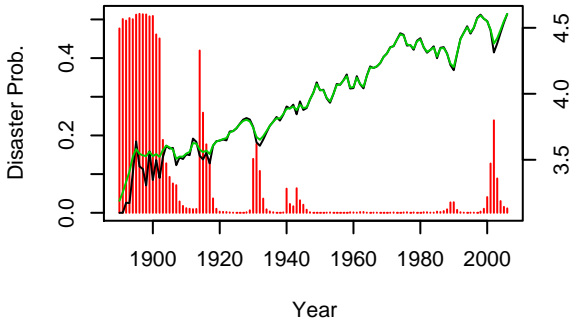
June 30, 2009

1 Estimation Results for All Countries

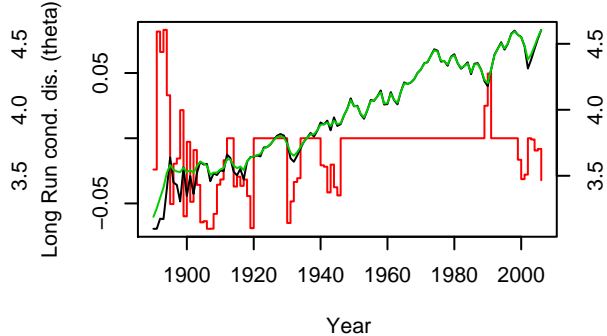
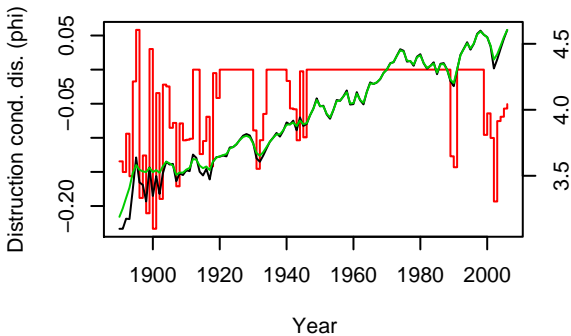
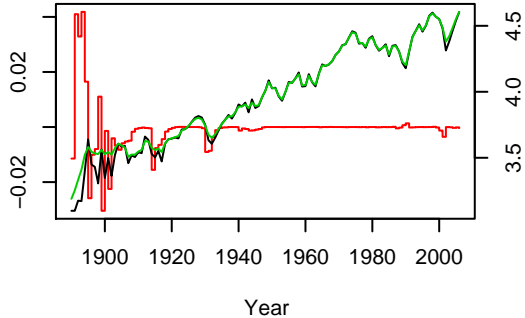
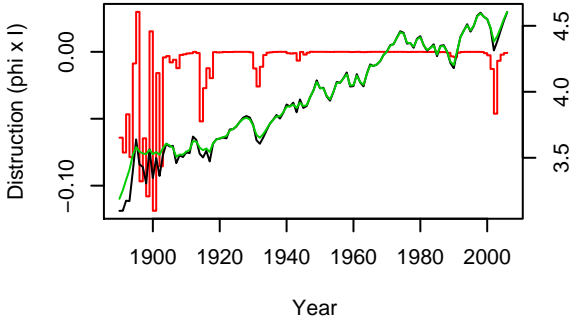
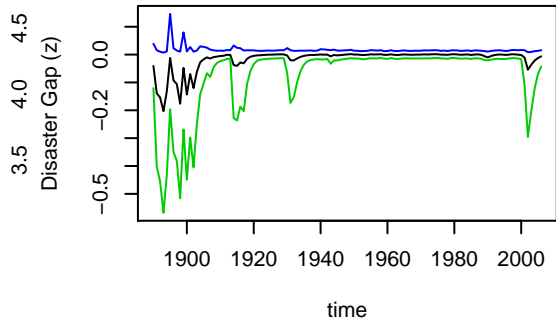
This documents contains detailed figures with estimates of the key state variables in our model for each country. The following list is a key to these figures:

1. The top-left figures plot consumption (black), the posterior mean of potential consumption (green) and the probability of disaster (red).
2. The top-right figures plot the posterour mean of the disaster gap (black) and 5% and 95% posterior probability bands (green and blue, respectively).
3. The middle-left figures plot the posterour mean of the size of the short run disaster shock (red) as well as consumption and potential consumption. More specifically, the red line is the posterior mean of $I_{i,t}\phi_{i,t}$, i.e., $E[I_{i,t}\phi_{i,t}|T]$.
4. The middle-right figures plot the posterour mean of the size of the long run disaster shock (red) as well as consumption and potential consumption. More specifically, the red line is the posterior mean of $I_{i,t}\theta_{i,t}$, i.e., $E[I_{i,t}\theta_{i,t}|T]$.
5. The bottom-left figures plot the size of the short run shocks conditional on a disaster, i.e., $E[I_{i,t}\phi_{i,t}|T]/E[I_{i,t}|T]$.
6. The bottom-right figures plot the size of the long run shocks conditional on a disaster, i.e., $E[I_{i,t}\theta_{i,t}|T]/E[I_{i,t}|T]$.

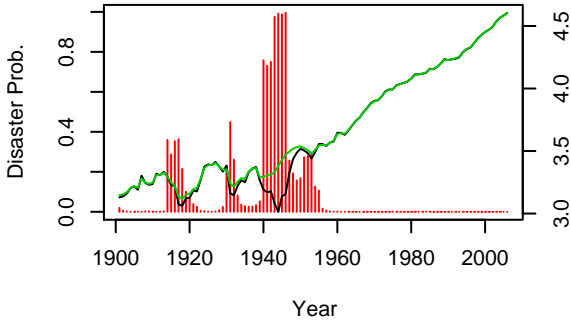
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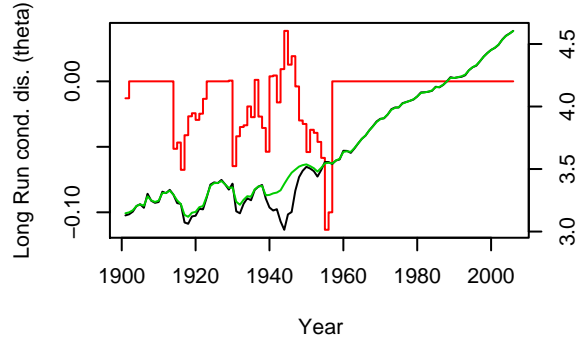
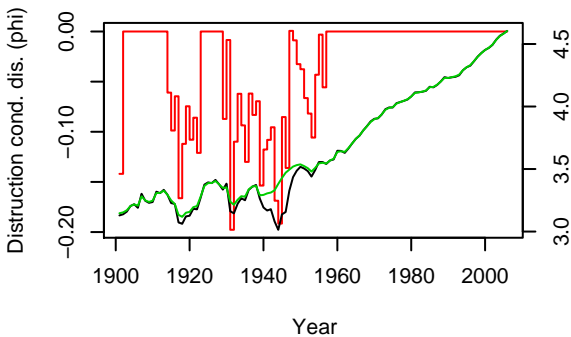
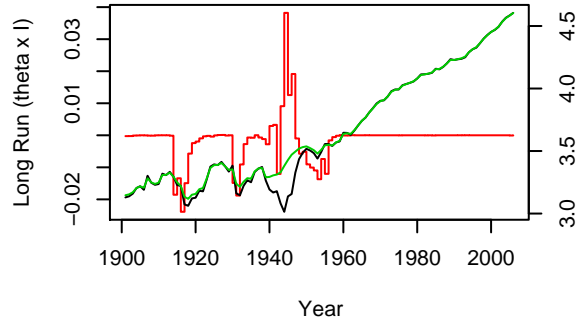
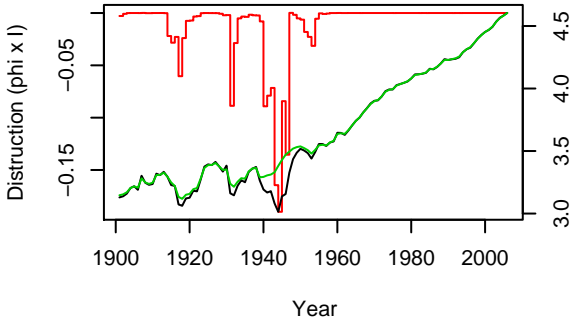
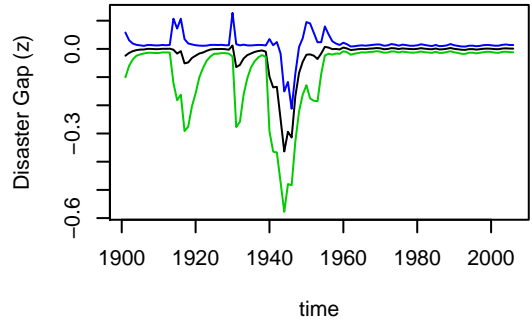
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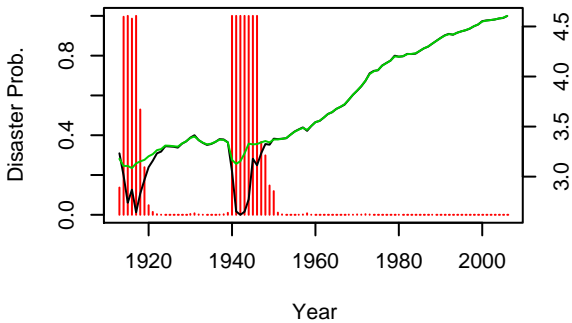
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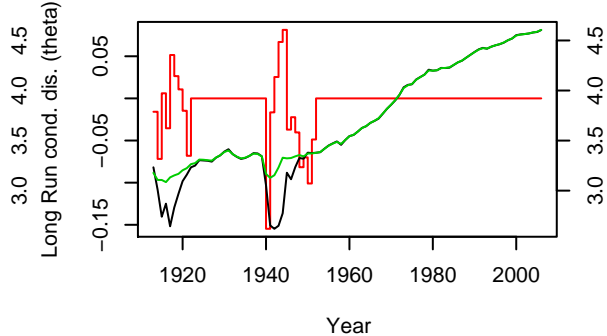
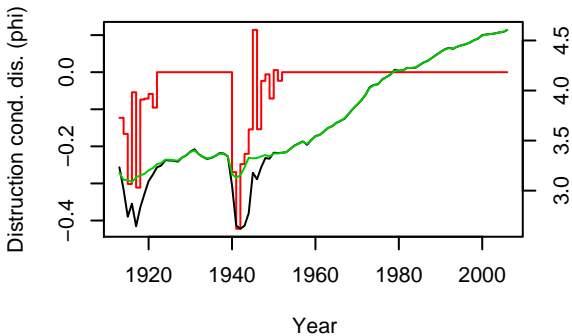
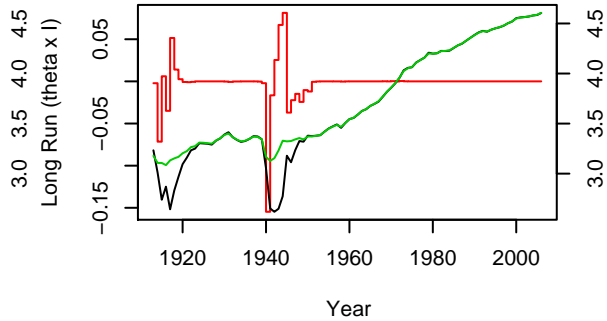
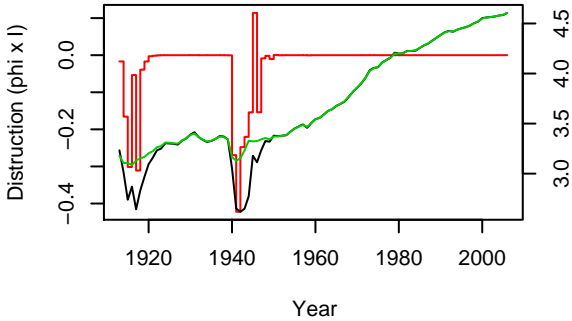
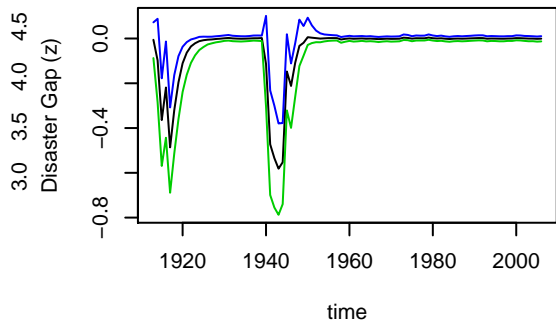
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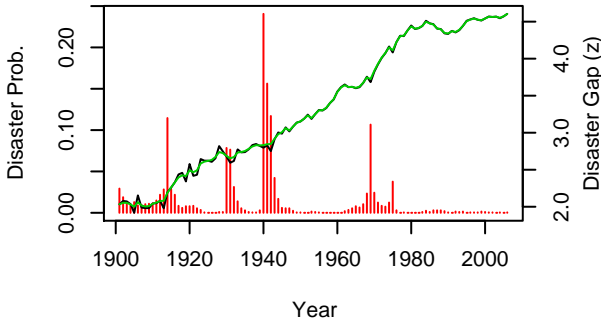
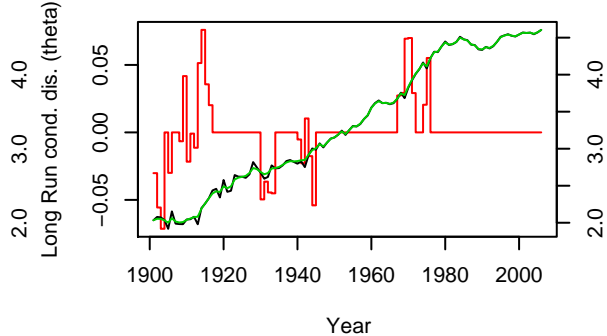
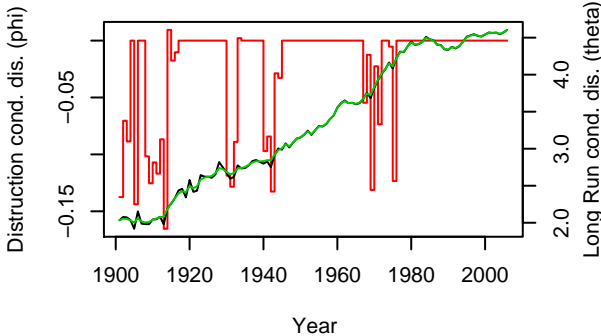
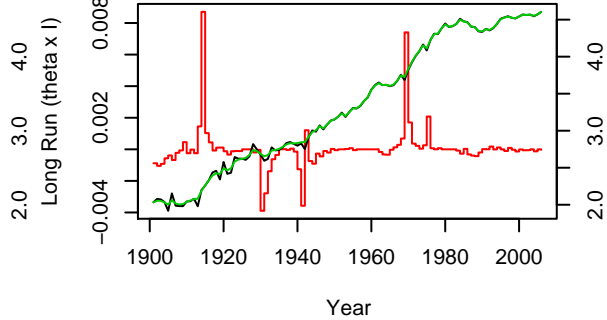
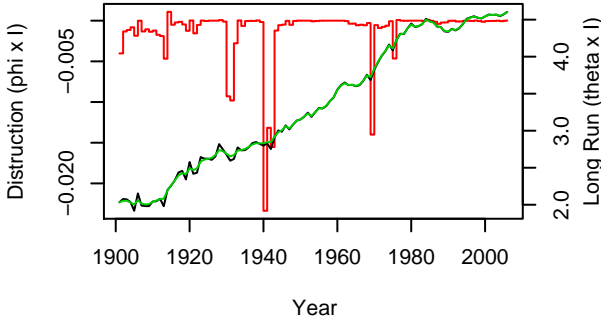
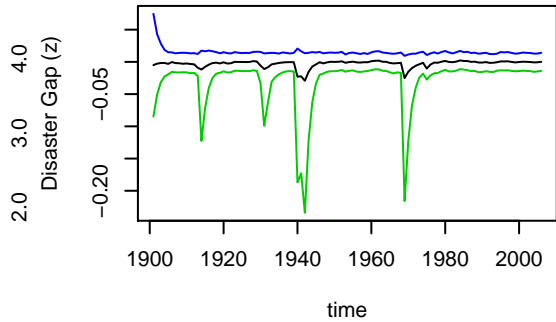


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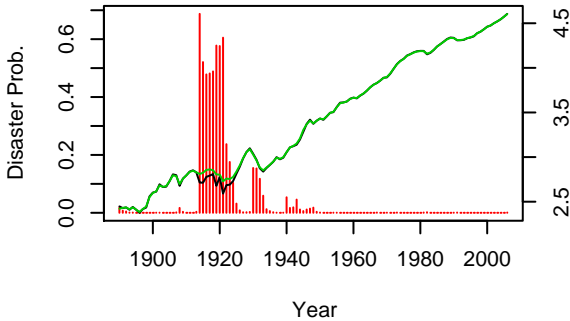


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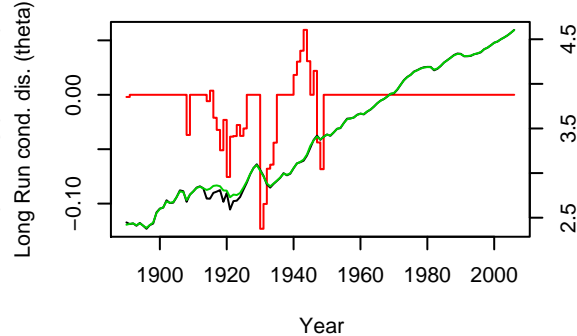
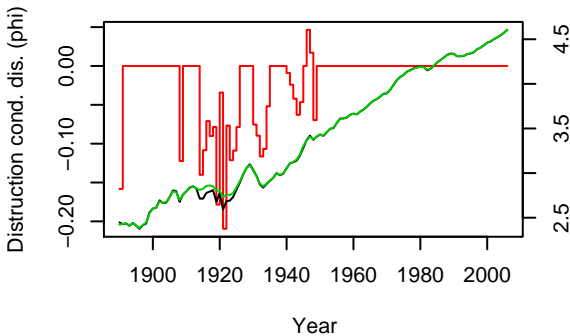
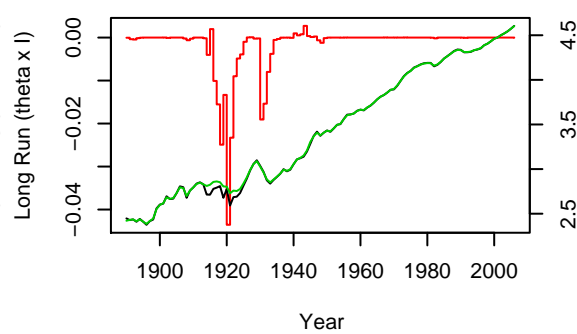
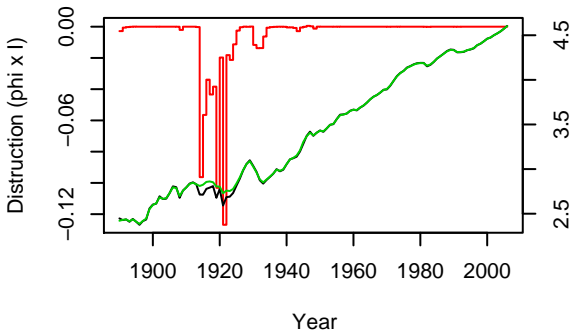
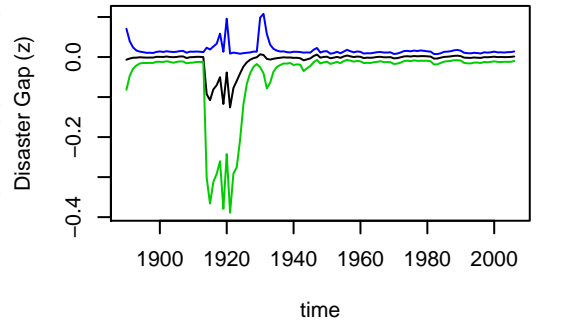


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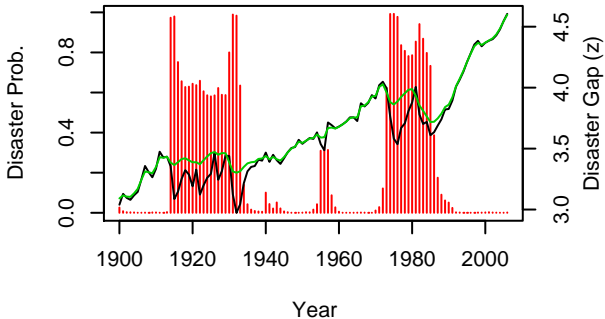
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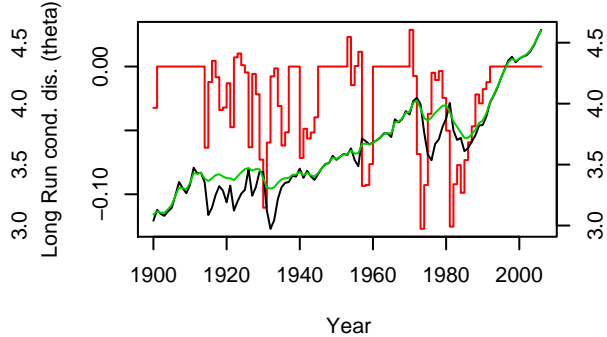
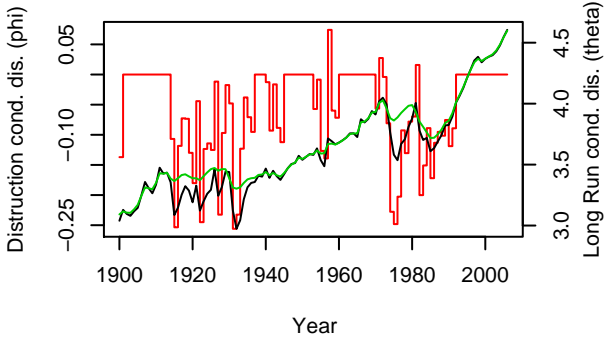
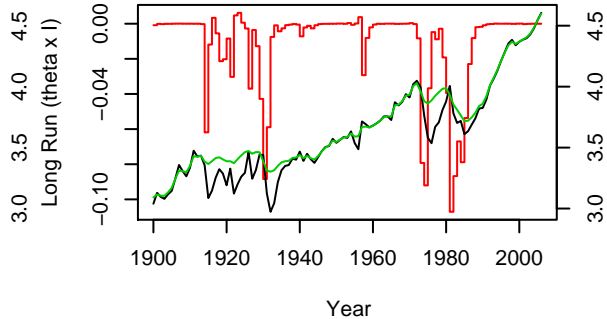
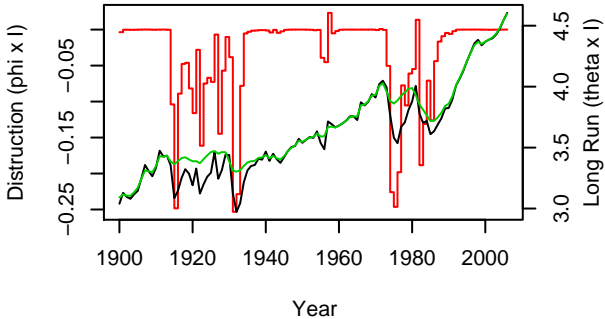
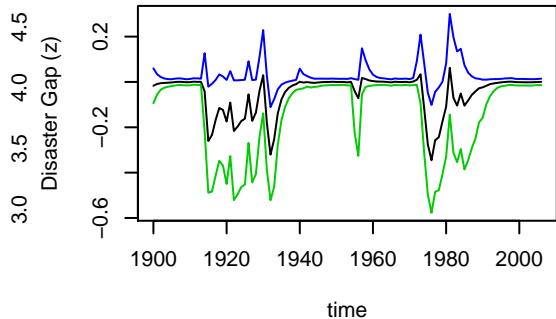
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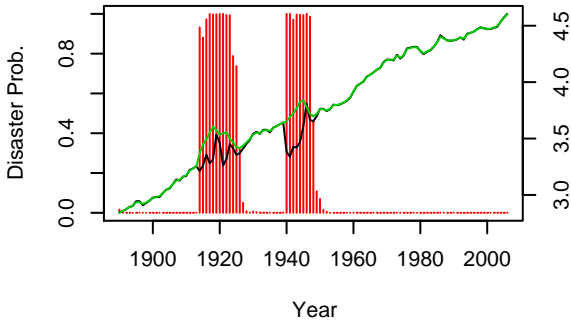
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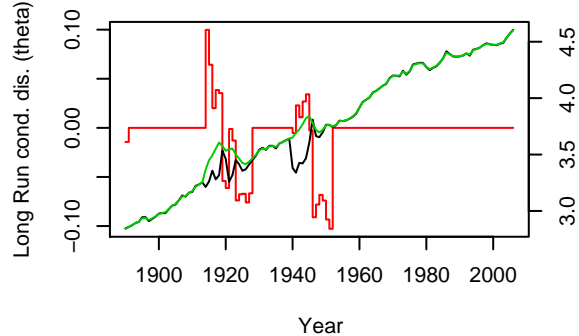
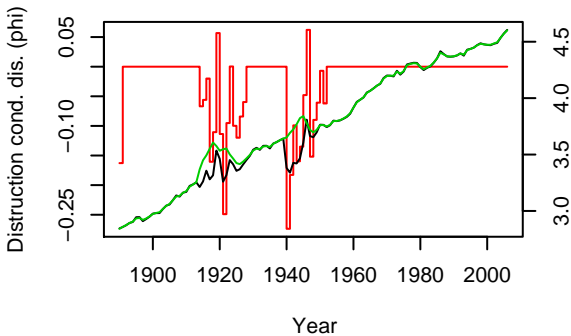
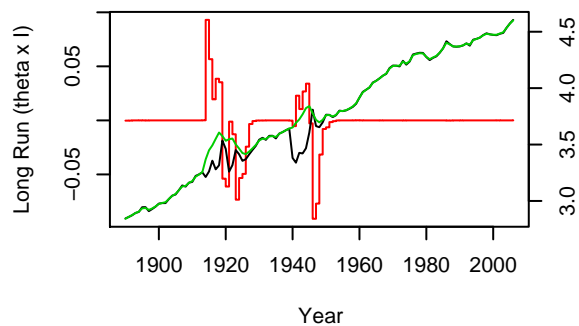
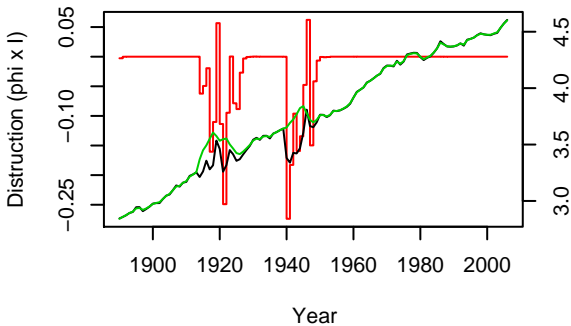
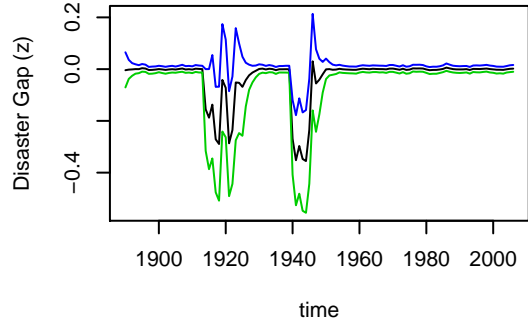
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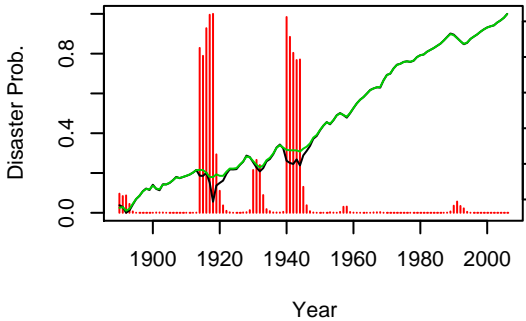
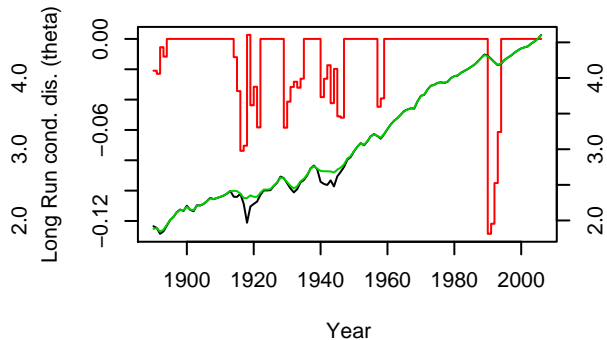
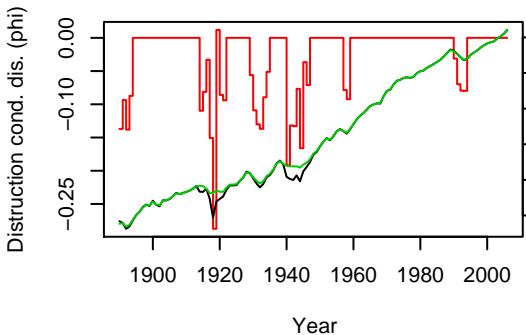
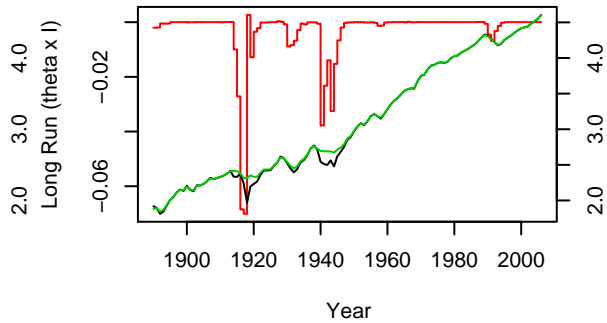
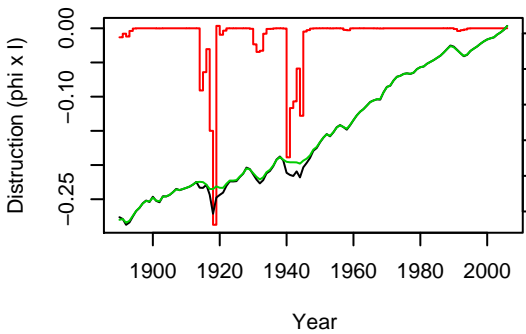
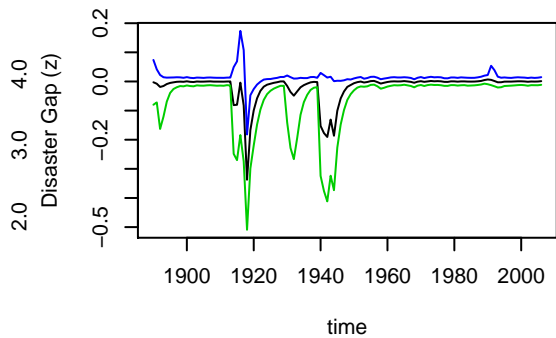


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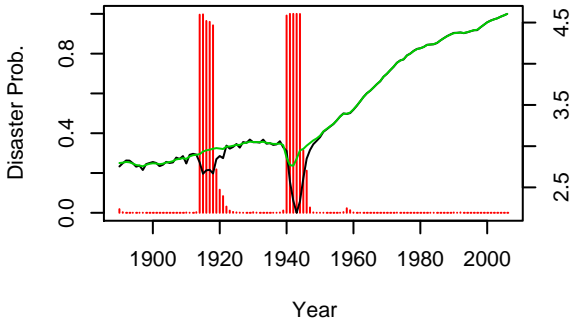


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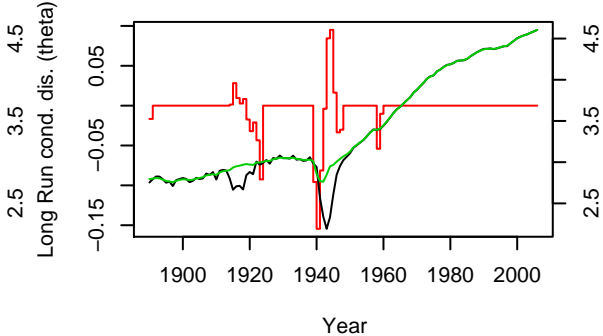
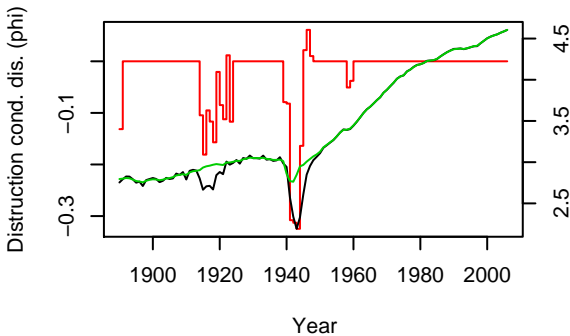
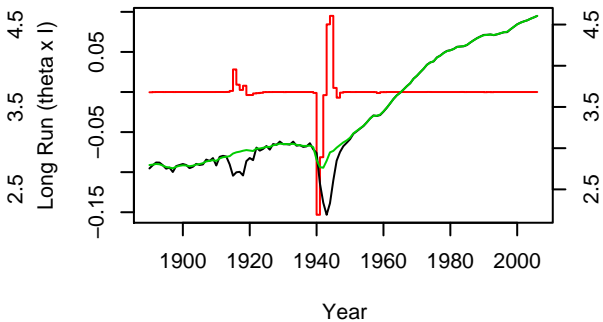
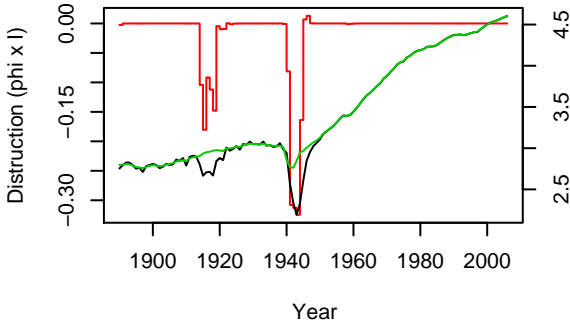
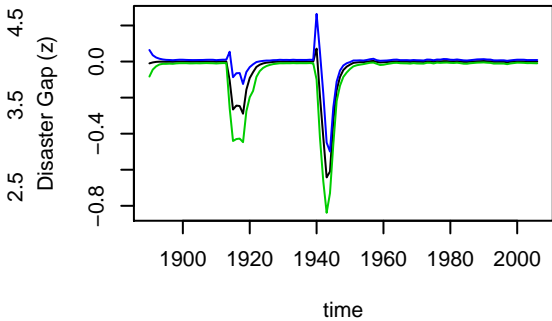


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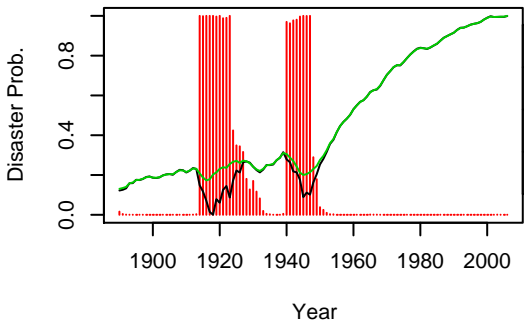
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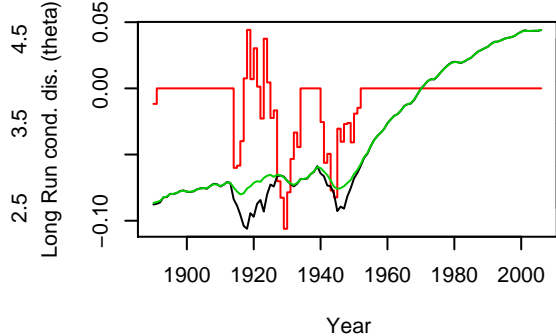
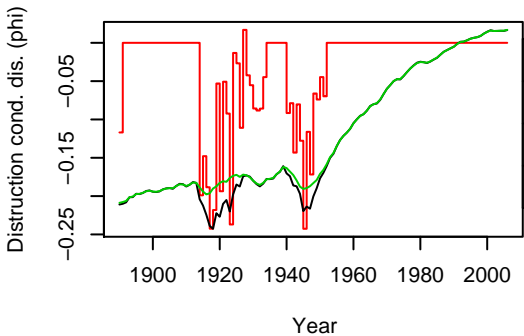
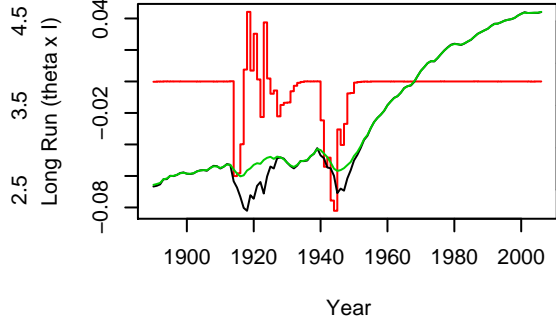
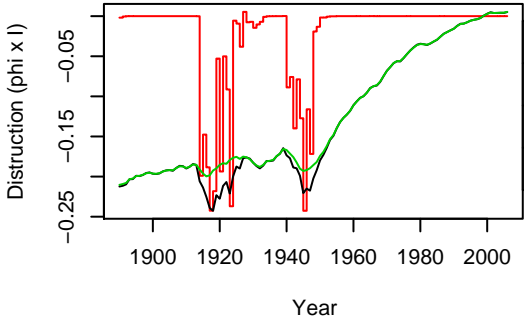
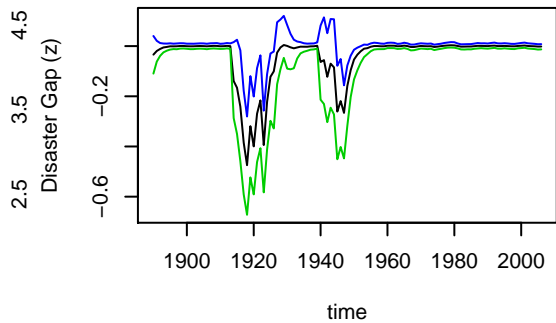
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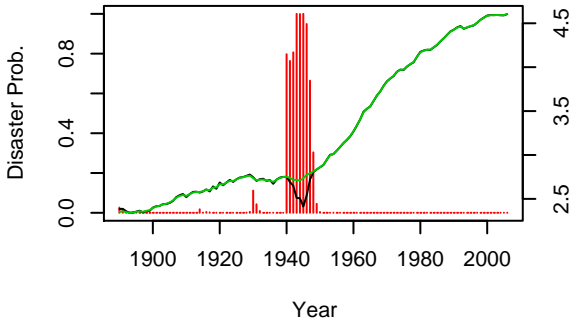
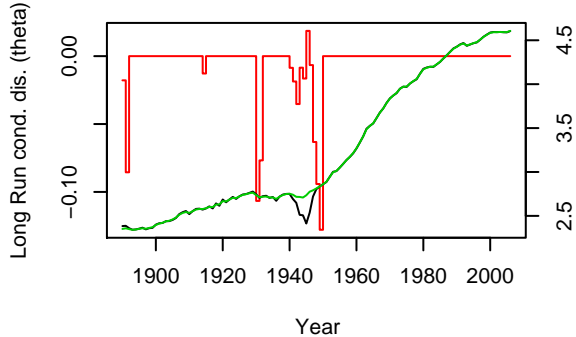
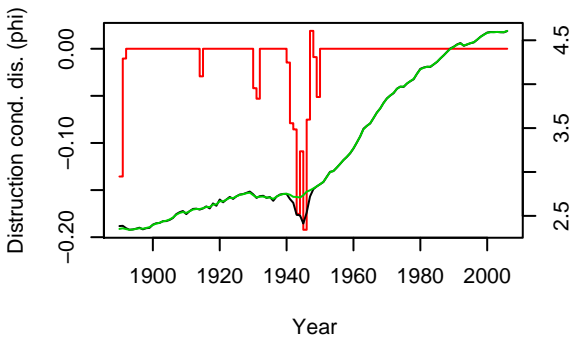
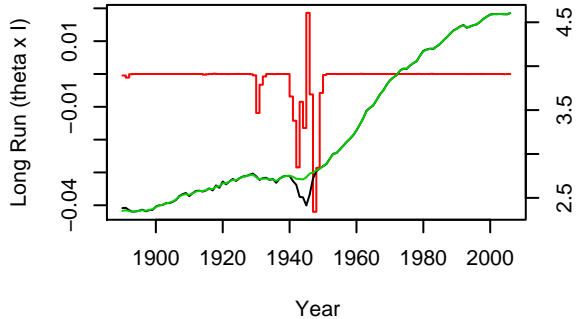
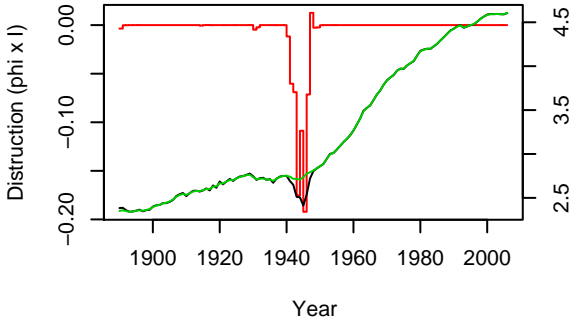
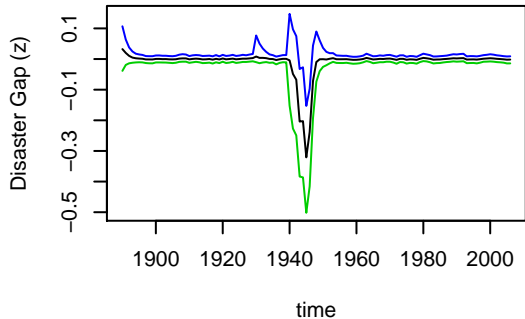


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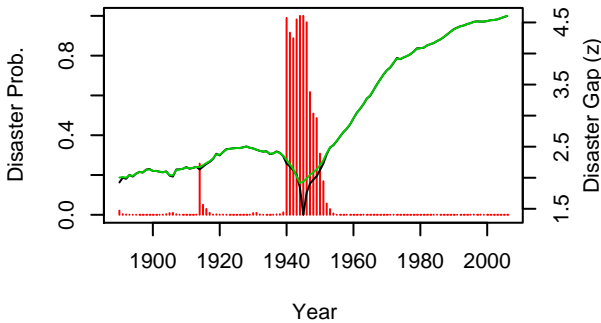


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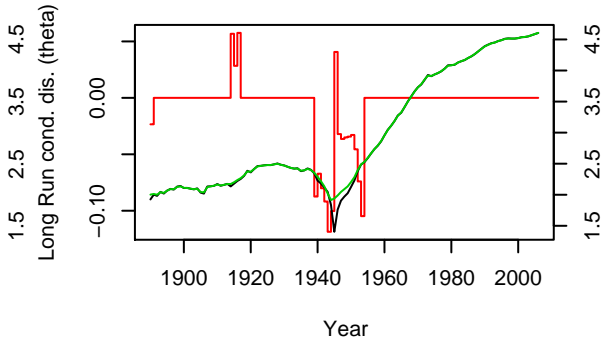
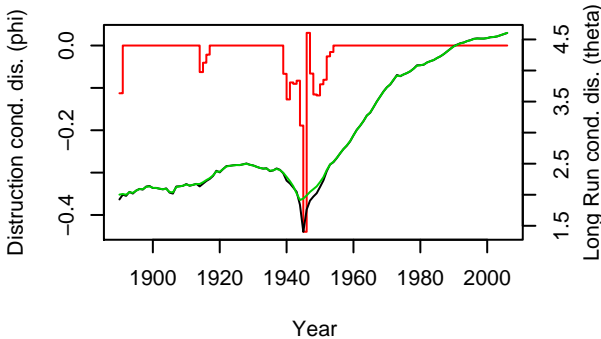
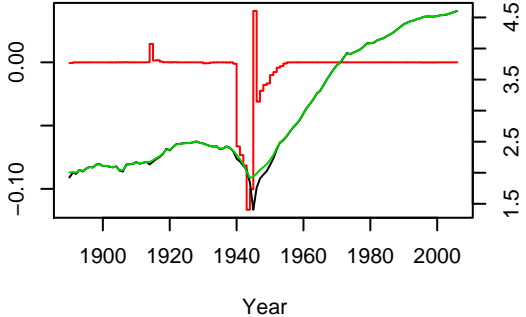
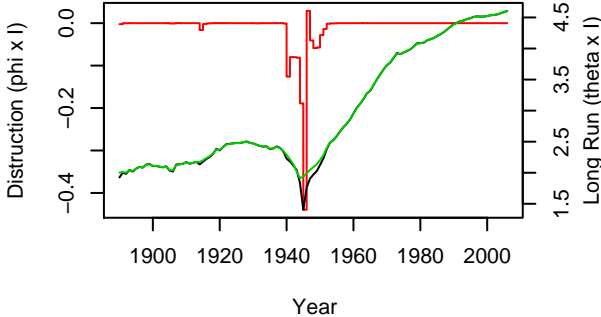
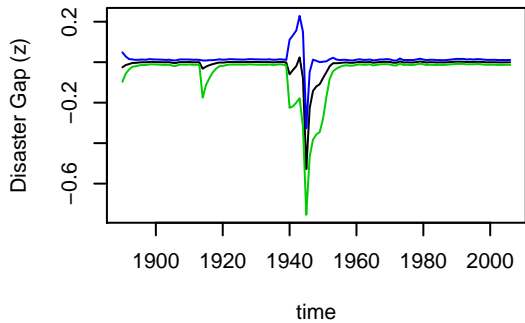


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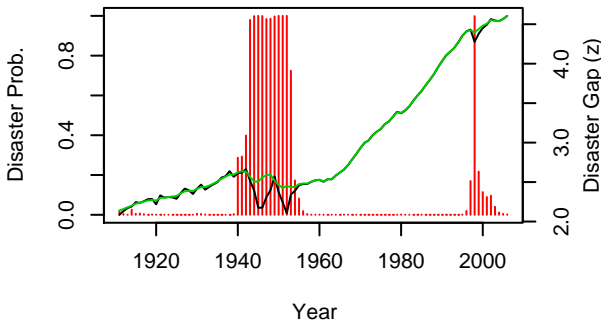
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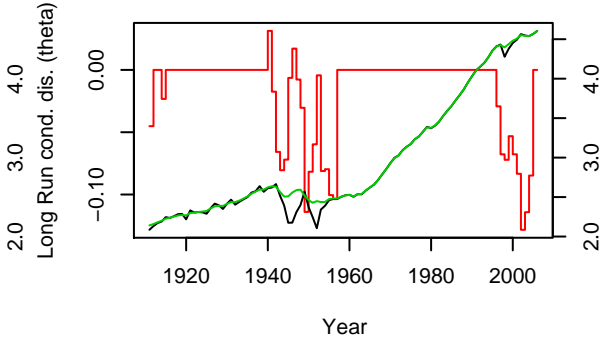
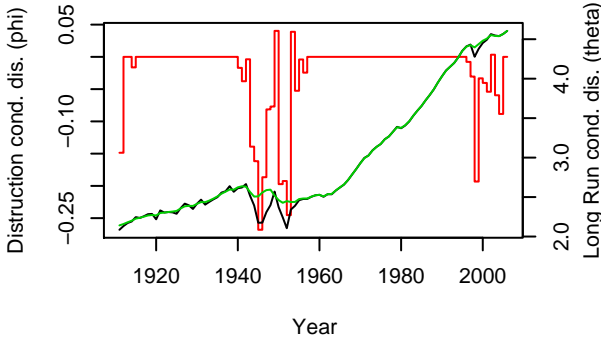
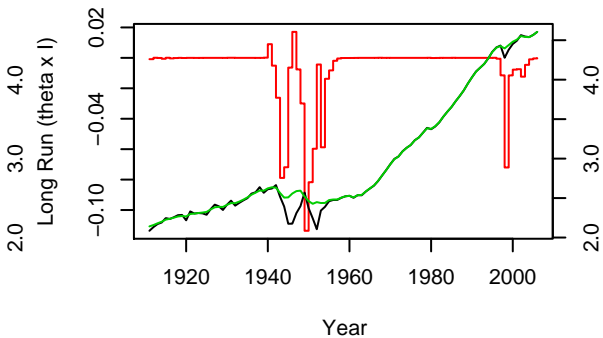
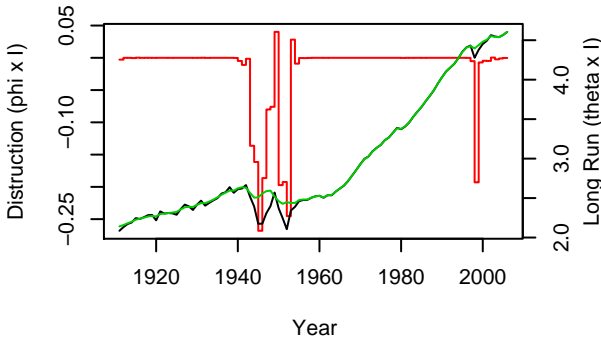
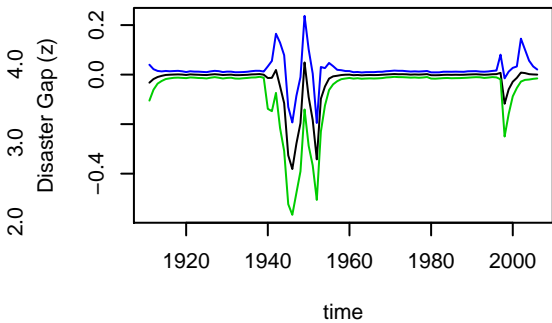
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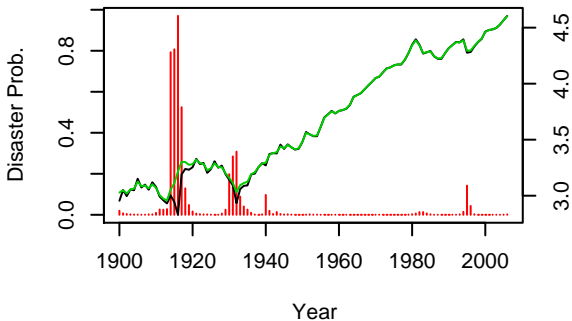
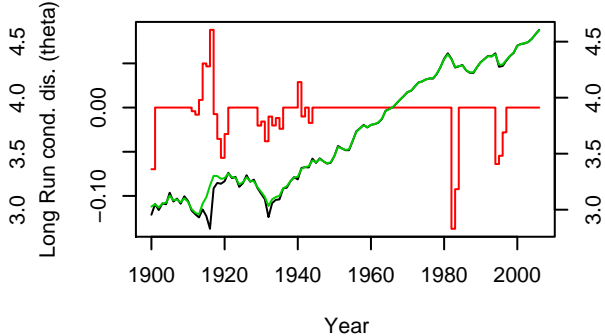
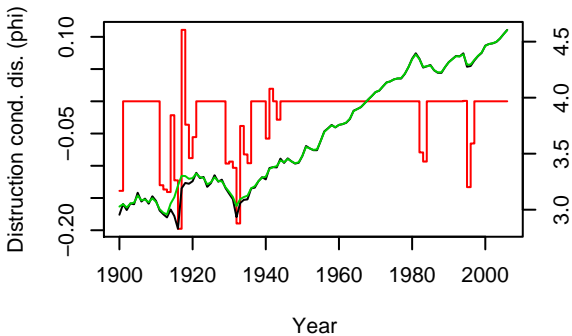
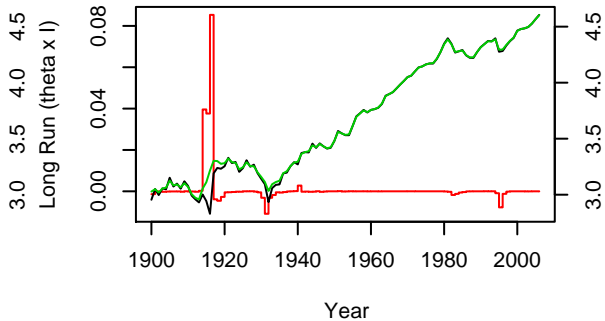
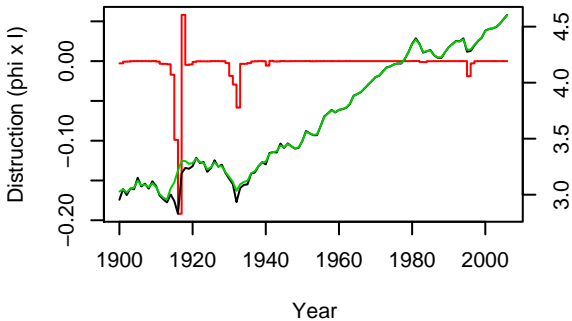
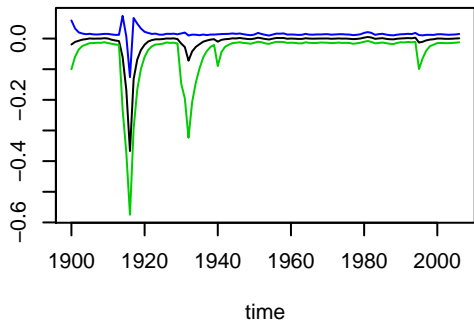


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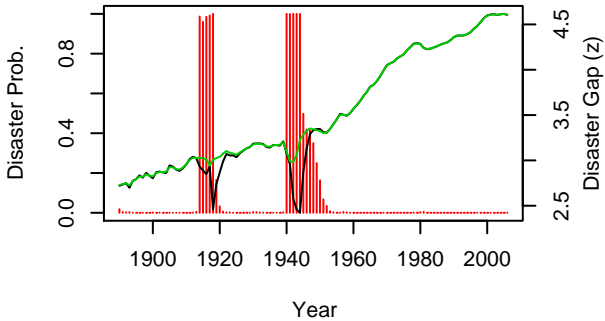


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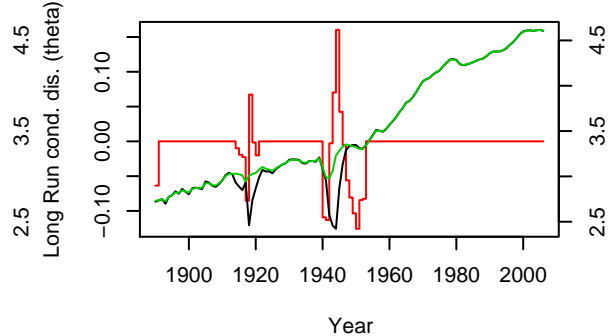
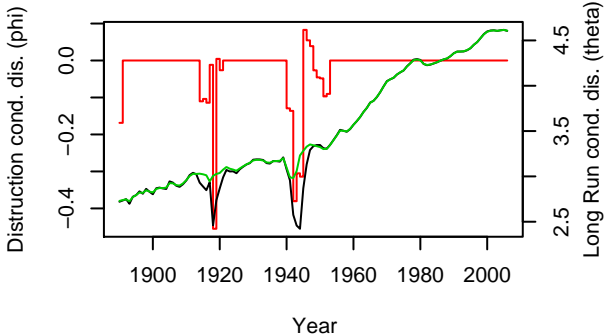
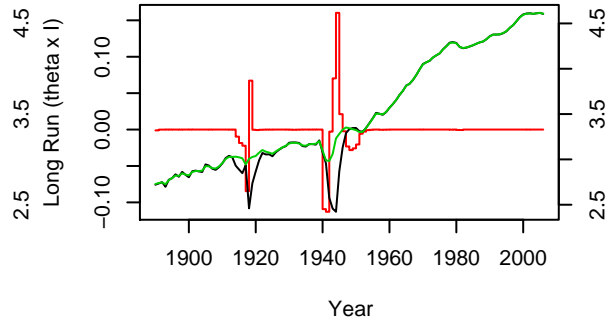
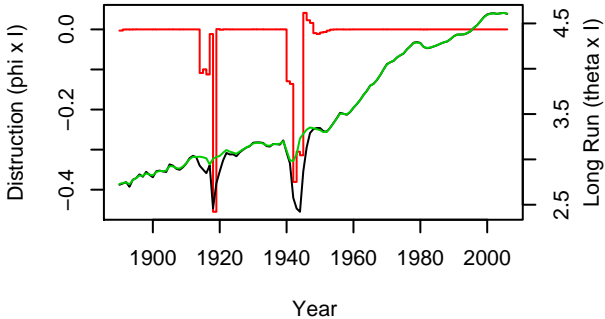
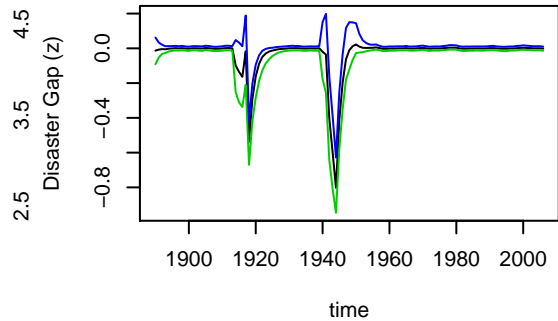


Mexico**Mexico**

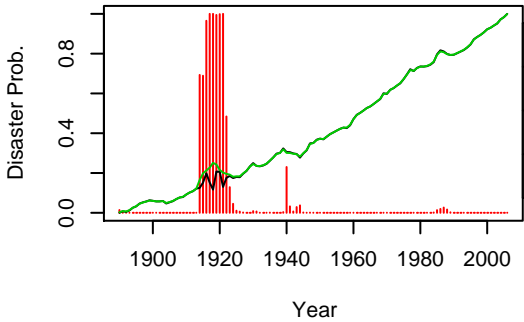
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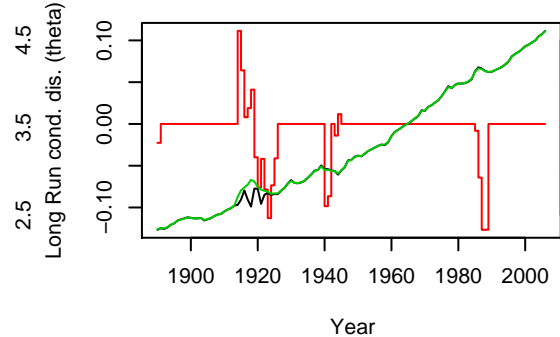
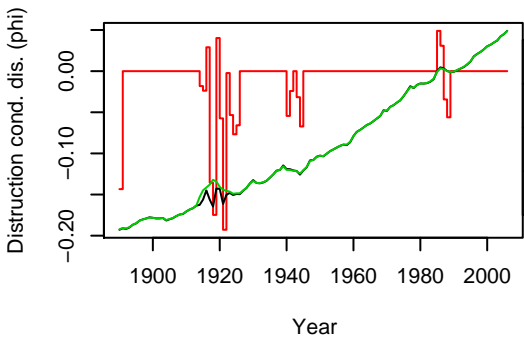
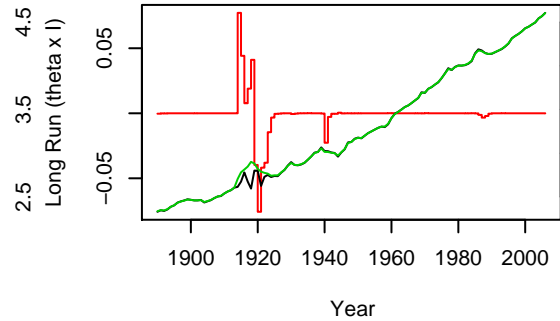
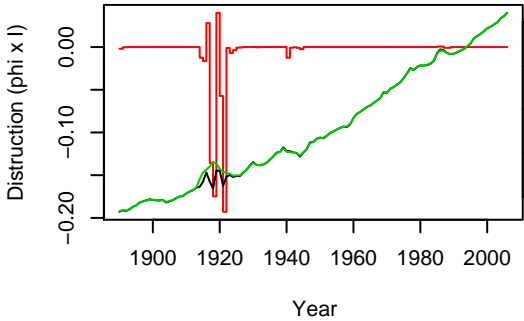
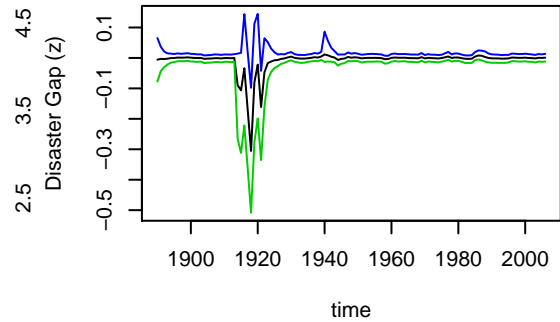
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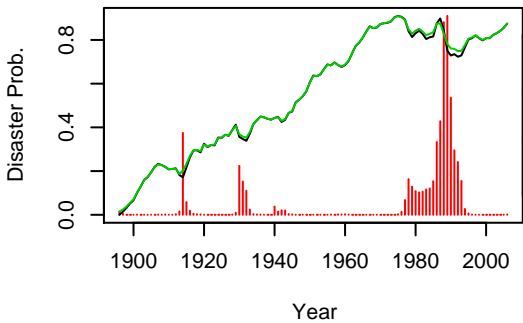
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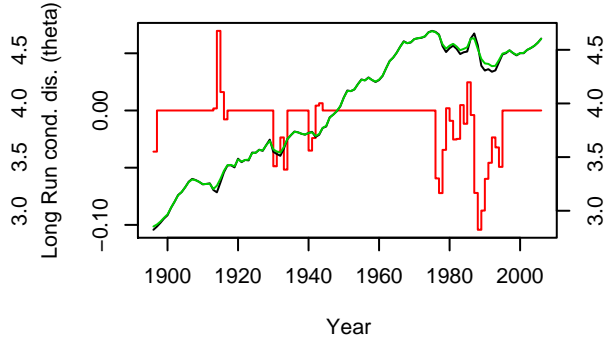
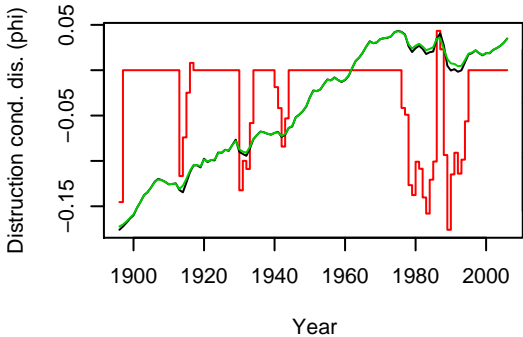
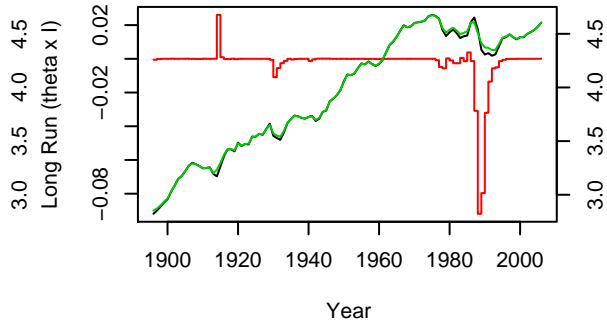
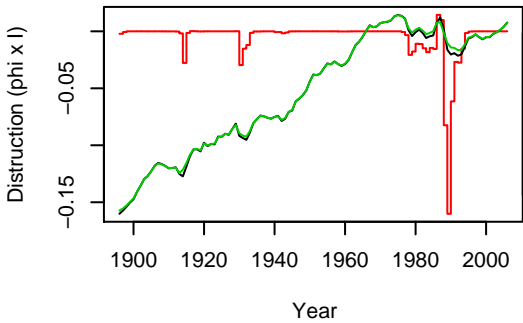
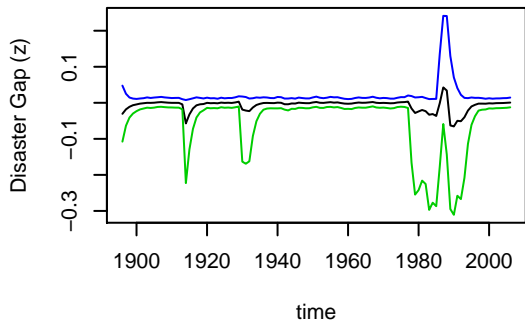
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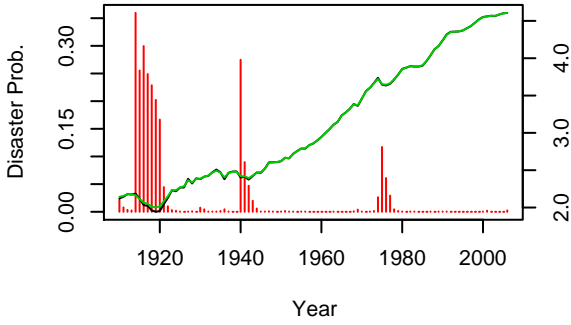
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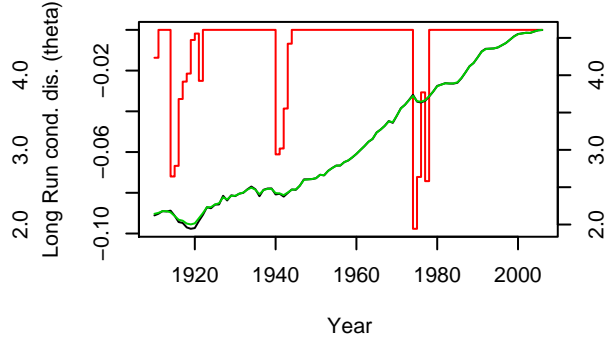
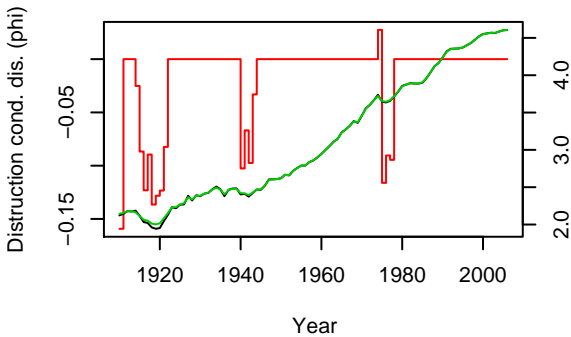
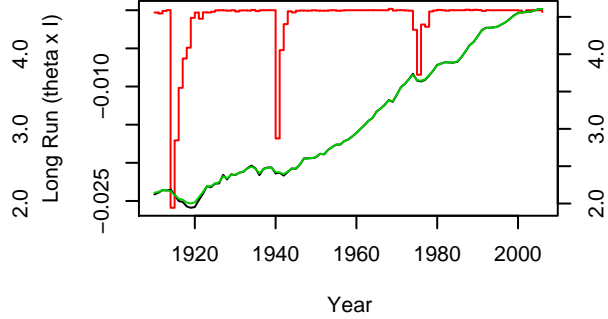
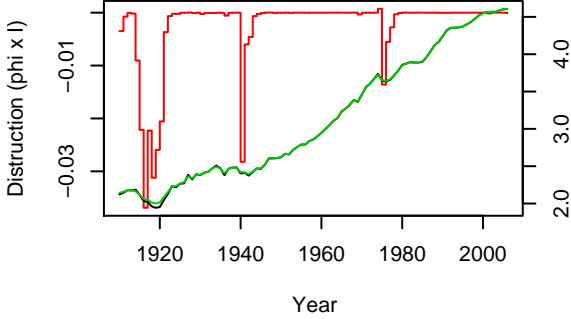
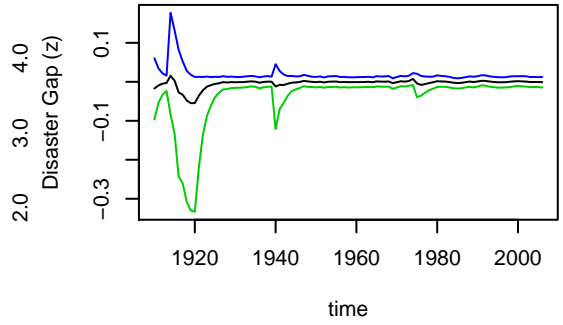
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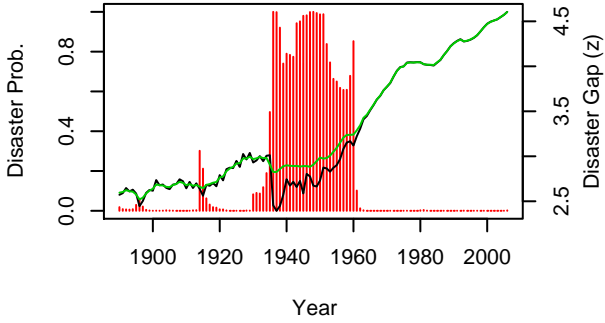
Portugal



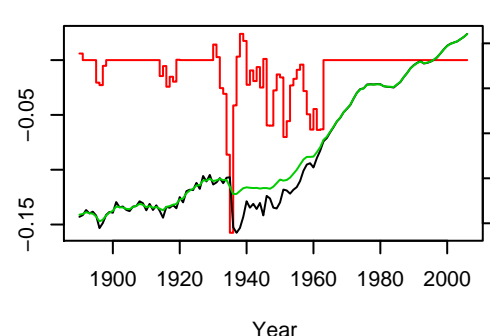
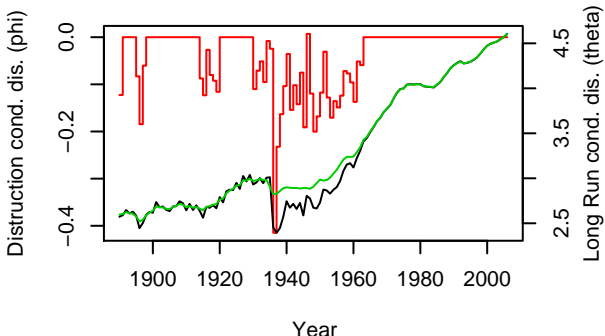
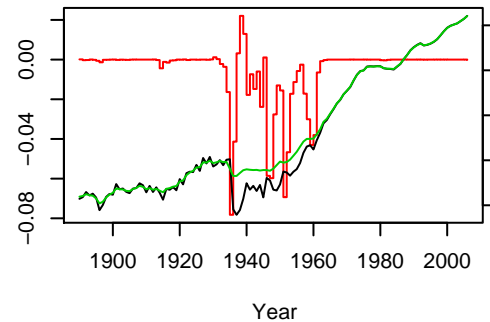
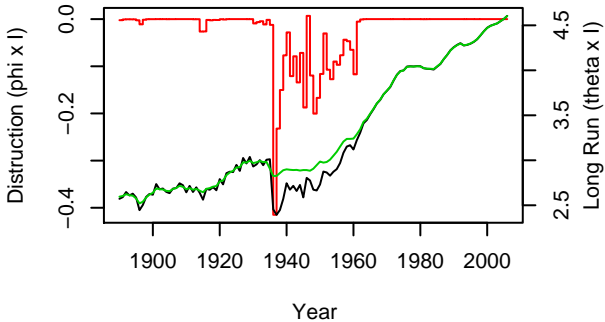
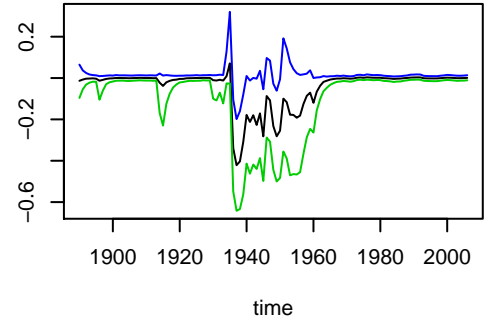
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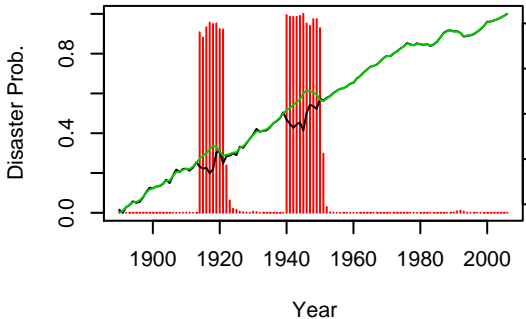
Spain



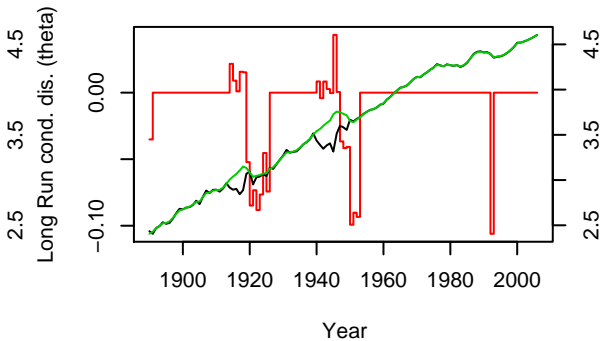
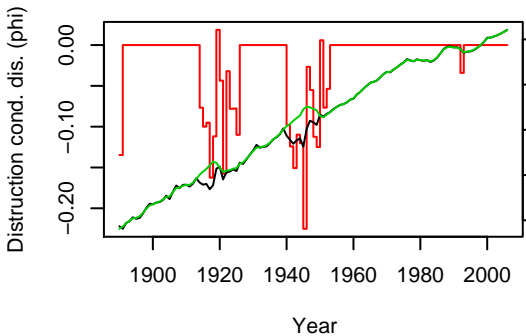
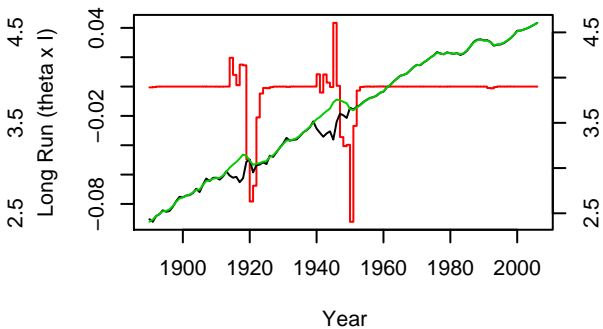
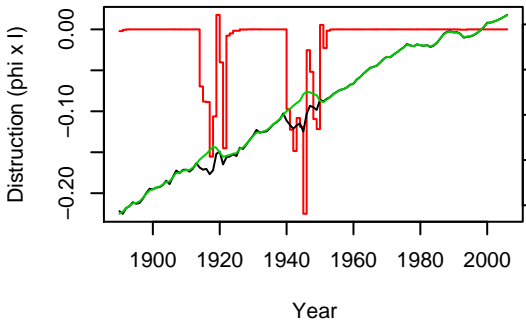
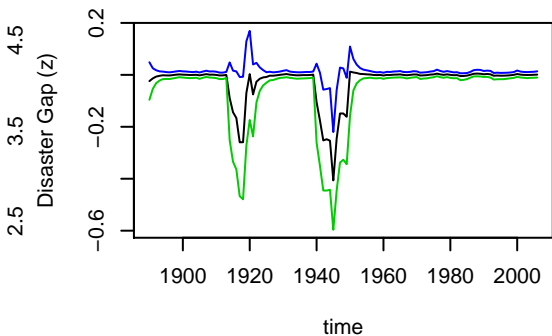
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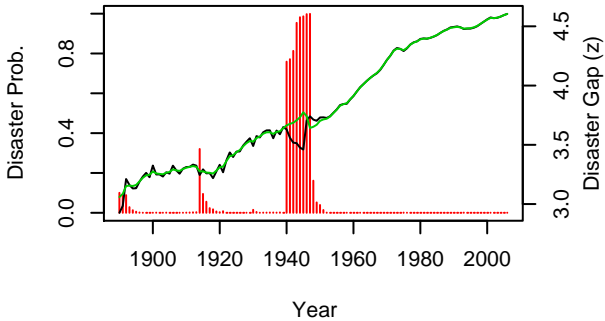
Sweden



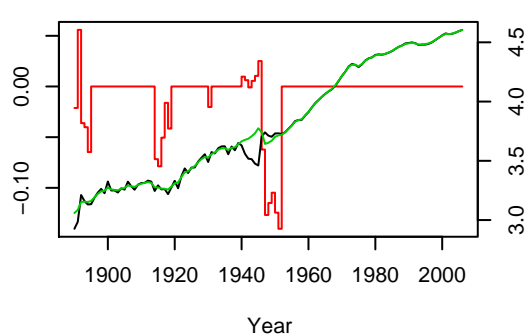
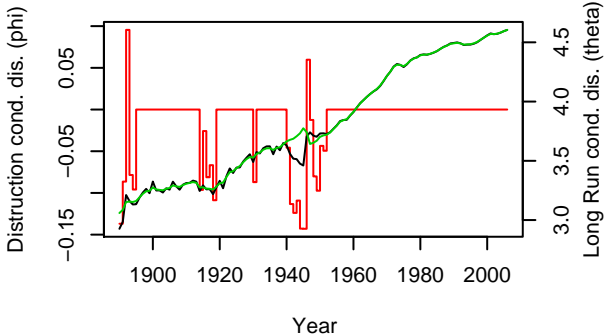
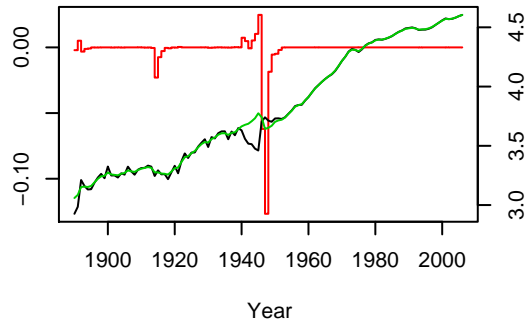
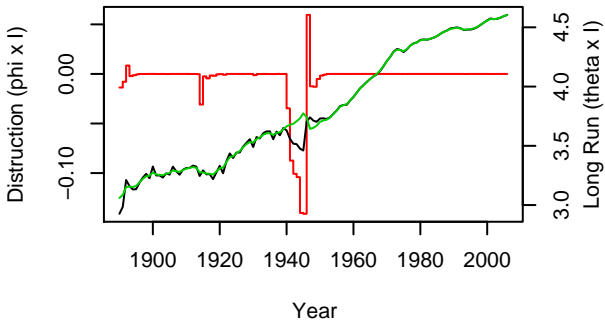
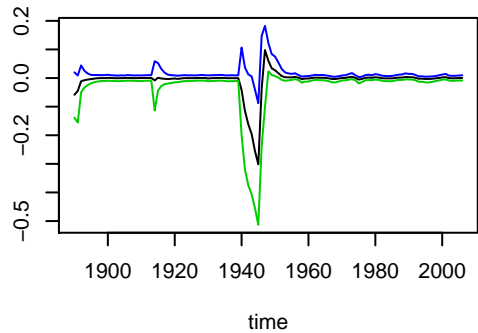
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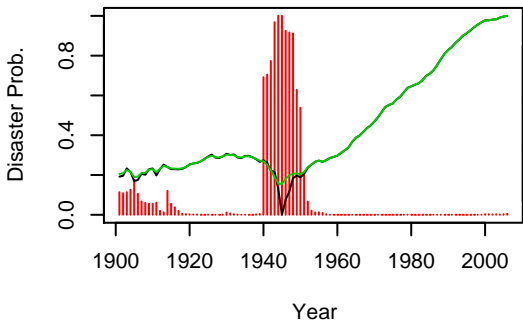
Switzerland



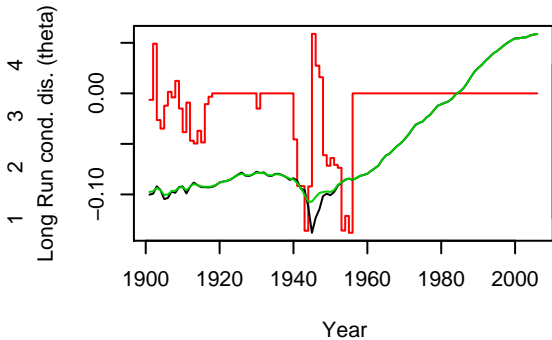
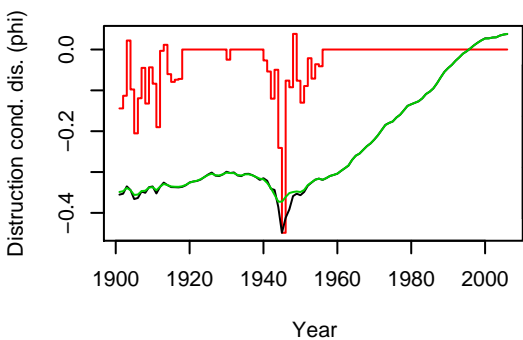
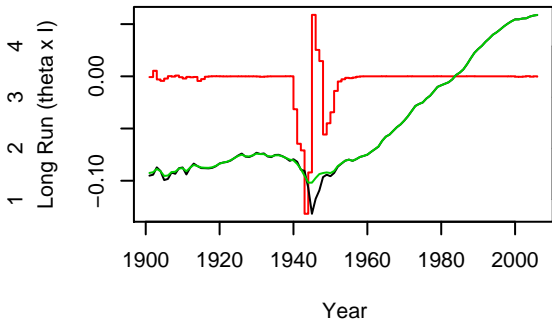
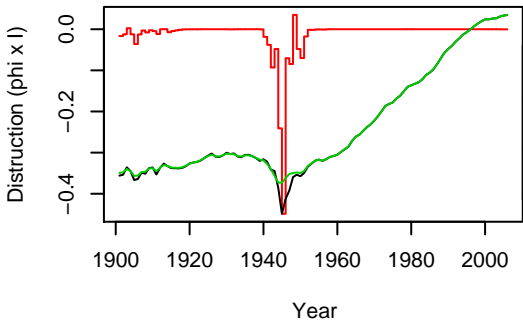
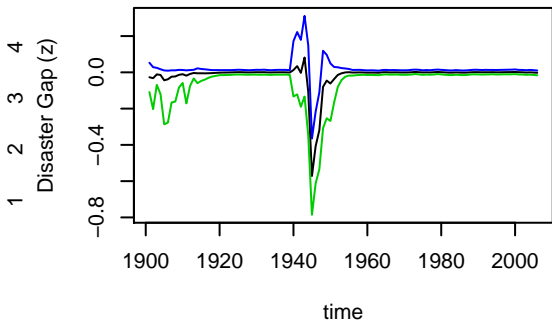
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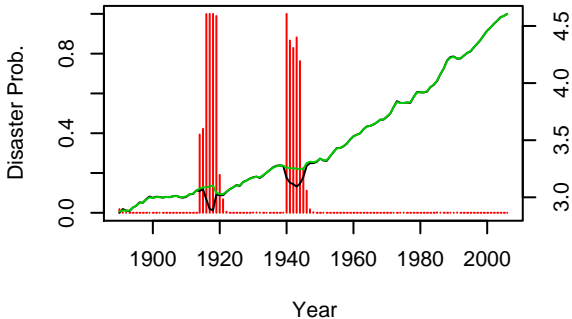
Taiwan



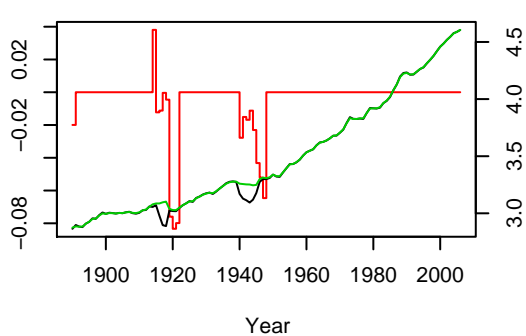
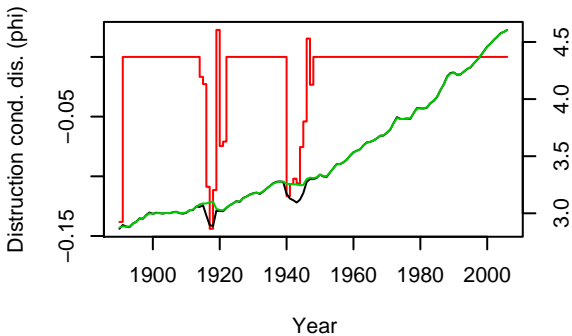
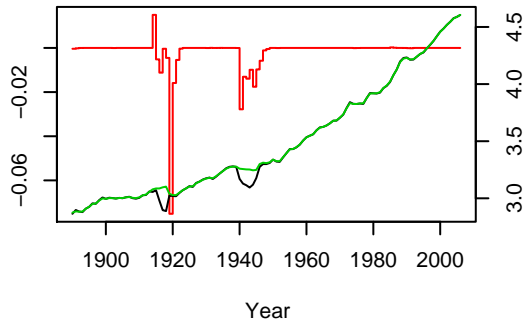
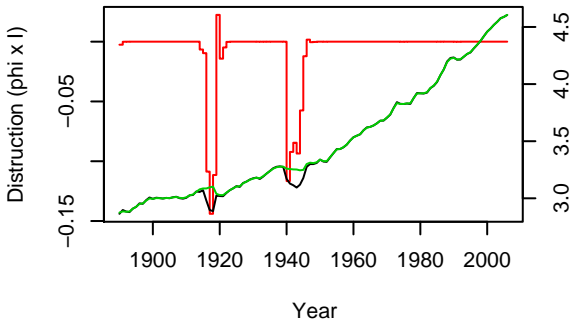
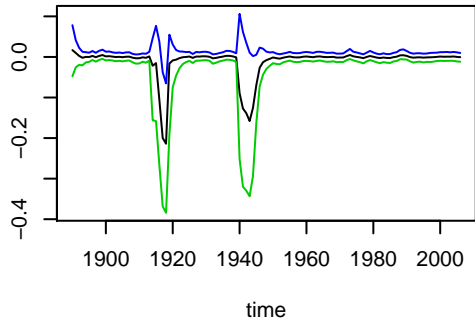
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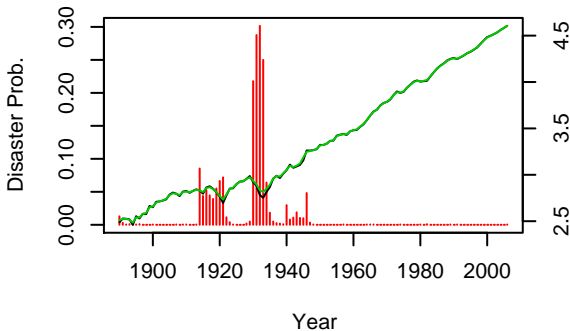
United.Kingdom



United.Kingdom



United.States



United.States

