This file replicates all the results in ``Measuring the world natural rate of interest'' by Mark A. Wynne and Ren Zhang. It contains two folder:

(1) Folder dataagg produces the world GDP, GDP share, inflation rate and interest rate by aggregating the individual country data. All the input data are contained in data160614.xlsx; the pdf file dataaggregationrecord.pdf describes the way we collect, clean and splice data; the mainfile is dataaggregation.m; all the results are saved in dataagg160619_sheet1.xlsx.

(2) Folder Main replicate the results of our paper. Excel file Fig1-gdpshare.xlsx replicates our figure 1; Code Fig7_populationgrowth.m replicates figure 7; while worldnaturalestimate.m replicates all the other results. The sheet "data" in dataagg160619 comes from the output of the Folder dataagg.

Please contact Ren Zhang by renz@bgsu.edu if you have any questions about the code. Thank you very much.