All programs used for the article

Gebhard Flaig, Why we should use high values for the smoothing parameter of the HP filter

are contained in file HPFILER.ZIP.

The results in Tables 1 and 2 are generated by using the program in HPSPEC.SRC

The results for Figures 1 to 6 are generated by using the program BUFILTCYCWE in file BUFILTERCYC-GEWICHTE.SRC (weights) and the program HPSPEC.SRC (gain and spectrum)
Before using these programs run first the procedures in file FILTUTIL.SRC

The simulation study is done by using the program in HPSIMUL.SRC
This program uses the procedures HPFILT (in file HPFILTER.SRC) and BUFILTCYC (in file BUFILTERCYC.SRC) and ARMASIMPUR.
Before using HPSIMUL run first HPFILT, BUFILTCYC and ARMASIMPUR

In case of problems please contact me at gebhard.flaig@econ.lmu.de