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This is the readme file for the replication package. There are four folders containing codes, figures, tables and data files separately.

Table 1. Variable, Raw Data and Sources

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Variables | Data Source | Notes | File | Access Date |
| Stock Market Index | [Global Financial Data](https://globalfinancialdata.com/) | Economies: Spain, Switzerland, Belgium, Poland, South Korea, France, Germany, Japan, Greece, Canada, Ireland, Singapore, Slovenia, Netherland, Sweden, Argentina, Thailand, Taiwan, Croatia, Hungary, Brazil, Qatar, India, Romania, Turkey, Chile, Kazakhstan, South Africa, Mexico, Malaysia | equity index.csv (except for China) | June 7, 2020 |
| [Yahoo Finance](https://finance.yahoo.com/) | Economies: United Kingdom, New Zealand, Australia, United States | Nov. 8, 2020 |
| Stock Market Capitalization | [World Bank’s World Federation of Exchange Database](https://data.worldbank.org/indicator/CM.MKT.LCAP.CD) | “Market capitalization of listed domestic companies (current US$)” | market cap.xlsx (except for China) | June 22, 2020 |
| Workplace Mobility | [Google Community Mobility Reports](https://www.google.com/covid19/mobility/) | “workplace\_percent\_change\_from\_baseline” (except for China) | workplace mobility.xlsx (except for China) | June 8, 2020 |
| China Stock Market Index | [CSMAR Database](https://cn.gtadata.com/) |  | A shares info.csv;  A shares price.csv. | August 6, 2020 |
| China Workplace Mobility | [Harvard Dataverse](https://dataverse.harvard.edu/dataset.xhtml?persistentId=doi%3A10.7910%2FDVN%2FFAEZIO&version=&q=&fileTypeGroupFacet=%22Tabular+Data%22&fileAccess=&fileTag=&fileSortField=type&fileSortOrder=) | “百度-城内出行强度（City Movement Intensity）0101-0502.tab” | China\_City Movement Intensity 0101-0502.csv | August 15, 2020 |
| [CEIC](https://www.ceicdata.com/en/china/population-sample-survey/population-city) | City level population | Population\_City\_China2.xlsx | August 15, 2020 |
|  |  | Index\_City\_CH\_EN.csv | August 15, 2020 |
| Stringency Index; Economic Support Index | [Oxford COVID-19 Government Response Tracker](https://github.com/OxCGRT/covid-policy-tracker/raw/master/data/timeseries/OxCGRT_timeseries_all.xlsx) | “StringencyIndex”; “EconomicSupportIndex” | NPI\_OxCGRT\_latest.csv | June 8, 2020 |
| Covid-19 Confirmed cases/ Accumulated Deaths | [Johns Hopkins University Center for Systems Science and Engineering](https://github.com/CSSEGISandData/COVID-19) |  | time\_series\_covid19\_confirmed\_global.csv;  time\_series\_covid19\_deaths\_global.csv | June 8, 2020 |
| Population | [World Bank, DataBank](https://data.worldbank.org/indicator/SP.POP.TOTL) |  | population.xlsx | June 8, 2020 |

Table 2 Figures and Programs

|  |  |  |
| --- | --- | --- |
| Figure/ Table | Data/ Program Files used | Raw data and programs that processing the raw data |
| Figure 1 | Figure 1.py;  global weighted.xlsx, advanced weighted.xlsx, emerging weighted.xlsx | data\_aggregate plots.py;  equity index.csv, workplace mobility.xlsx, market cap.xlsx, deaths.csv, population.xlsx, NPI\_OxCGRT\_latest.csv |
| Figure 2 | Figure 2.py;  advanced weighted.xlsx, emerging weighted.xlsx, g\_equity\_mob\_death\_npi.csv, china mobility percent deviation from baseline.xlsx | data\_aggregate plots.py;  equity index.csv, workplace mobility.xlsx, market cap.xlsx, deaths.csv, population.xlsx, NPI\_OxCGRT\_latest.csv  China mobility.py;  China\_City Movement Intensity 0101-0502.csv, Index\_City\_CH\_EN.csv, Population\_City\_China2.xlsx |
| Figure 3 | Figure 3.py;  NPI\_OxCGRT\_latest.csv, market cap.xlsx |  |
| Figure 4 | Figure 4.py;  global weighted.xlsx, advanced weighted.xlsx, emerging weighted.xlsx | data\_aggregate plots.py;  equity index.csv, workplace mobility.xlsx, market cap.xlsx, deaths.csv, population.xlsx, NPI\_OxCGRT\_latest.csv |
| Figure 5 and Figure A.3 | Figure 5 and Figure A.3.py;  data\_individual plots.csv | to make dataset for individual plots.py;  equity index.csv, workplace mobility.xlsx, market cap.xlsx, deaths.csv, population.xlsx, NPI\_OxCGRT\_latest.csv |
| Figure 6 | Figure 6\_real GDP per capita from FRED.xlsx |  |
| Figure 7 | Figure 7.py;  data\_individual plots.csv | to make dataset for individual plots.py;  equity index.csv, workplace mobility.xlsx, market cap.xlsx, deaths.csv, population.xlsx, NPI\_OxCGRT\_latest.csv |
| Figure 8 | Figure 8, China mobility percent deviation from baseline.xlsx | generate China mobility deviation.py;  China\_City Movement Intensity 0101-0502.csv, Index\_City\_CH\_EN.csv, Population\_City\_China2.xlsx |
| Figure 9 | Figure 9.py;  only A shares stock market deviation.csv | generate only A shares.py;  A shares info.csv, A shares price.csv |
| Figure 10 | Figure 10.xlsx |  |
| Figure 11 | Figure 11.xlsx |  |
| Figure 12 | Figure 12.xlsx | to replicate C\_VIX.py;  (need to register an account with [www.joinquant.com](http://www.joinquant.com) and tushare.pro) |
| Table 1 | table 1 regression.do;  table1 regression data.csv | generate table 1 table 2 input data.py;  equity index.csv, workplace mobility.xlsx, market cap.xlsx, deaths.csv, population.xlsx, NPI\_OxCGRT\_latest.csv |