When to Use the Hodrick-Prescott Filter

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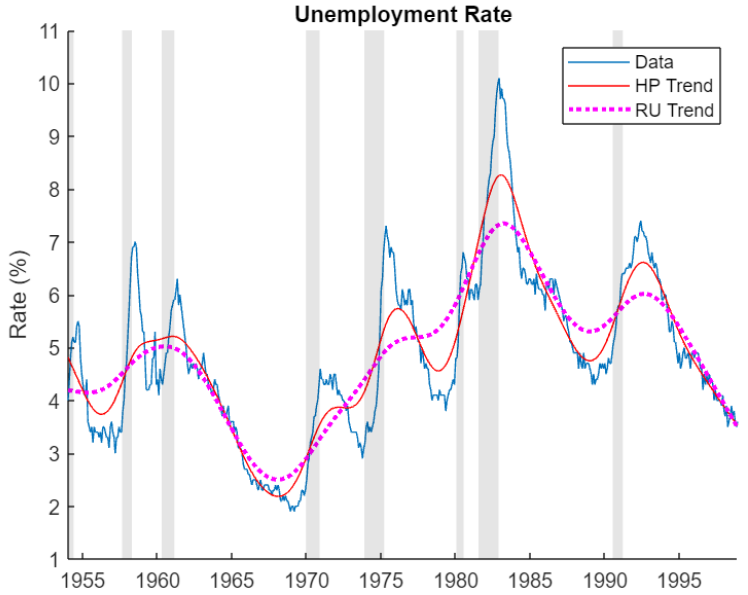
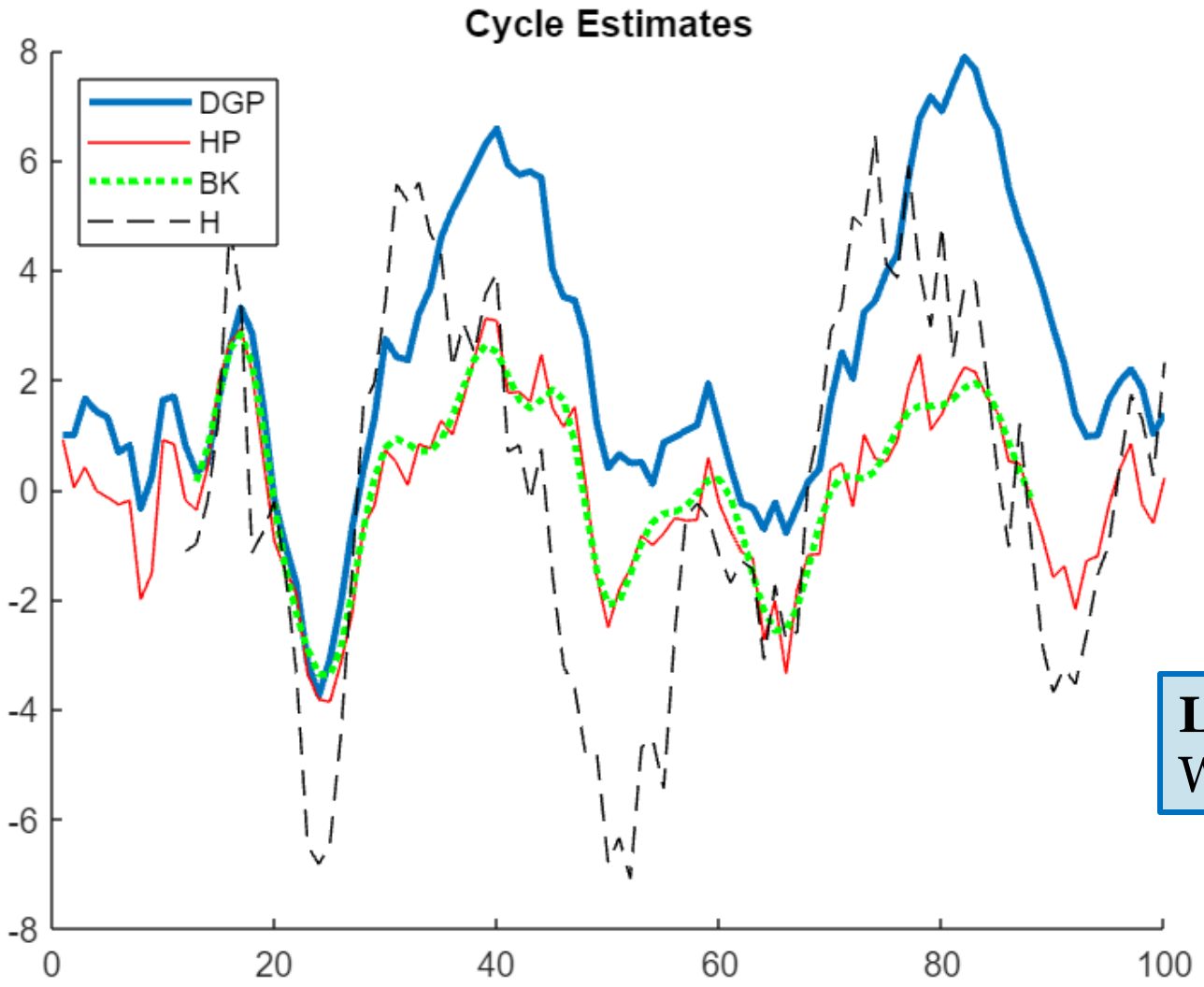


Business Cycle Filters in Econometrics Toolbox

- **Hodrick-Prescott Filter** `hpfilter`
- **Baxter-King Filter** `bkfilter`
- **Christiano-Fitzgerald Filter** `cffilter`
- **Hamilton Filter** `hfilter`

```
[Trend,Cyclical] = filter(Y)
```

Featured Example: When to Use the Hodrick-Prescott Filter



Live Script:
WhenToUseTheHodrickPrescottFilter.mlx

Documentation

https://www.mathworks.com/help/econ