How to obtain data from International Financial Statistics (IFS) of the International Monetary Fund?

The *International Financial Statistics* database can be accessed on-line from any computer in CERGE-EI.

- 1. Go to \rightarrow <u>www.cerge-ei.cz/library</u>
- 2. A link to the databases is located on the left side of the webpage.



3. Under this link we can find enlisted all databases accessible from the CERGE-EI

network. Amongst them is *International Financial Statistics*. researcn) Infozdroje (in Czech language) International Bibliography of the Social Sciences (IBSS) 1951 -International Financial Statistics (DSI Campus Solution - World Statistics) Intra- and Extra-EU Trade Statistics Intra- and Extra-OECD Trade Statistics 0 0

JSTOR Journal storage 8 8 8 00

Jednotná informační brána / Uniform Information

4. Along with the other DSI Campus Solution databases is *World Statistics* database.



5. Under World Statistics link we can find IMF database



6. Finally, under *International Financial Statistics* one obtains access to the following time series:



To illustrate how to obtain a chosen time series let's take an example of <u>the Finish</u> <u>monthly government bond yields</u>.

7. Finnish data will be found among *Industrial Countries* data.

IMF, International Monetary Fund, Washington				
→ International Financial Statistics				
Lindustrial Countries (country codes: 100199)				
List of contents	Explanatory Notes			
Exchange rate, Fund series	position or international liquidity			
Monetary authorities				
Deposit money banks / Banking institutions				
Monetary survey				
Other banking / nonbank financial institutions				
Banking survey / financial survey				
Interest rates				
Prices				
Production				

8. Next, bond yield belongs to *Interest rates* series.

IMF, International Monetary Fund, Washington			
La International Financial Statistics			
🛶 Industrial Count	tries (country codes: 100199)		
L Interest rates			
List of contents	Explanatory Notes		
Interest Rates			
Bond Yields			
top			

9. Once the type of data (*Bond Yields*) is selected we need to select the country for which the data is to be extracted. We tick Finland.

	IMF, International Monetary Fund, Washington					
	🛶 International Financial Statistics					
	→ Industrial Countries (country codes: 100199)					
		La Interest rates				
		⊢ Bond Yields				
		select all *	deselect all *			
		Australia				
		Austria				
		Belgium				
	Belgium-Luxembourg					
-	🗆 Canada					
	Denmark					
Ţ	Euro Area					
licals	Europe					
aphs 'OMs		European Central Ba	nk			
DVDs	V	Finland				
mer		France				
	Germany					

10. Now, we may either:

- save the selection (and next add to the chosen time series another one)
- or deselect the chosen series
- or view the chosen series.

Since we want to obtain only the Finish monthly government bond yields we use

'view table' option.

All Sources	Source World Statistics			
	my Reports			
select all *	deselect all *			
Hits = 1				
☑ Government Bond Yield /Cnt: Finland /Source: I	l /percent per annum /averages IMF, Wash YQM			
select all *	deselect all *			
* Select/ deselect all hits on this page				
view table save selection	delete complete selection			

11. '*View table*' takes us to the tables with all available frequencies. In our case we obtain annual, quarterly and monthly data.

top			
172 61 Government Bond Yield /percent per annum /averages /Cnt: Finland /Source: IMF, Wash			
export table Separator (;) (,)	atistics Forecast Calculator Date export all Range Separator (;) (,)		
monthly	172 61		
1992/11	12.00		
1992/12	11.00		
1993/1	10.90		
1993/2	10.30		

We want just monthly data on the Finish government bond yields. On the level of each table, we may:

- **export the table** or **export all the tables** using two different separators
- get a chart of data

• calculate different statistics for **chosen data points** or the **whole sample**

 Mean, Standard Deviation Moving Average Central 		172 61	172 61 Government Bond Yield /percent per annum /averages /Cnt: Finland /Source: IMF, Wash		
loving Average Length 1 to 516			monthly	172.61	
\bigcirc Growth Rates relative to previous (periode				
O Growth Rates relative to previous	periode t -		1992/11	1	
OLag Time Lag -516 to 516			1992/12	1	
○ Aggregate/Mean across series			1993/1	1	
rom code 💌 🛛 to code 💌 from d	ate 💌 to date 💌		1993/2	1	
enable selection			1993/3		
how Statistics			1993/4		
			1000 tr		

• change the data range (subsample)

172 61 Government Bond Yield /percent per annum /averages /Cnt: Finland /Source: IMF, Wash								
expo Separa	rt table tor <mark>(;)</mark> (,)	Graphics	Statistics	Forecast	Calculato	Date RangeSe	export parator (all ;) (,) >

monthly	172 61
1992/11	12.00
1992/12	11.00
1993/1	10.90
1993/2	10.30
1993/3	9.90
4000/4	0.00

- forecast out of the subsample
- transform raw data (Calculator)

172 61 Government Bond Yield /percent per annum /averages /Cnt: Finland /Source: IMF, Wash		
export table Separator (;) (,)	StatisticsForecastCalculatorRangeSeparator (;) (,)	
monthly	172 61	
1992/11	12.00	
1992/12	11.00	
1993/1	10.90	

and compute the altered variable by multiplication, division, taking square root, and

so on.....

9 Multiply - Multiplicator : D Divide - Divisor : D Exponent - Exponent (-99 - +99) :	172 61 Government Bond Yield /percent per annum /averages /Cnt: Finland /Source: IMF, Wash				
D Square Root	monthly	172 61			
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Dsin					
Cos rom code V to code V from date V to date V enable selection	1992/12	11.00			
	1993/1	10.90			
	1993/2	10.30			
	1993/3	9.90			
show Result	1993/4	9.80			
	1993/5	9.50			
	1993/6	9.10			

12. Finally, the data is extracted and saved in .cvs file.