

Publicly available high frequency indicators for assessing current economic activity in crisis time.

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High frequency indicators

- Following economic impact of COVID 19 crisis requires high frequency data on
 - ▶ economic activity
 - ▶ intensity of the pandemic
- Even monthly usual statistics are published with too much of a delay.
- There exist weekly or daily data that are informative on the current state of the economy.
- We focus on publicly available data and store them in DBnomics

DBnomics

- Collecting publicly available economic data worldwide
- Rediffusing them in an homogeneous computer format
- 78 providers, 22000 datasets, 770 million time series
- Interactive search and browsing
- API for automatic downloads
- Connect to `https://db.nomics.world`

High frequency indicators in DBnomics

AIQCN: Air quality indices

- 94 countries

Citymapper: Mobility index

- 19 countries

Google: Mobility indices

- 135 countries

John Hopkins University: COVID data

- 187 countries

OAG: Official Aviation Guide departing flight

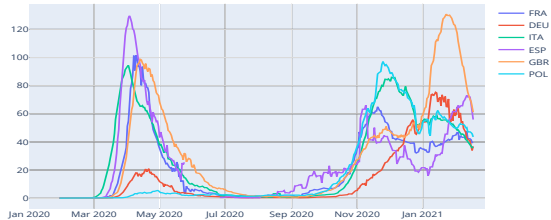
- 30 countries

OpenTable : Open Table restaurants bookings

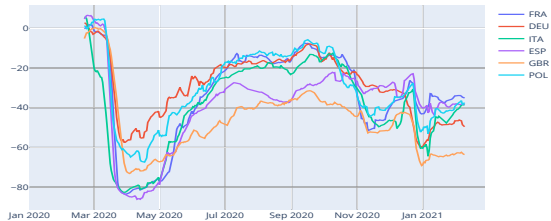
- 14 countries

COVID-19 and social distancing

John Hopkins U. COVID-19 deaths per millions inhabitants, 7-day moving average

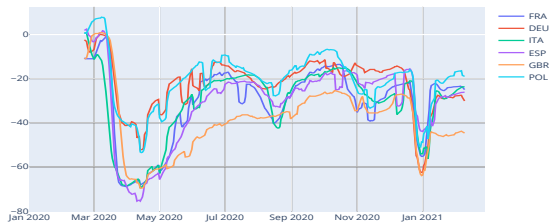


Google Mobility Index, transit, change from "normal times", 7-day moving average

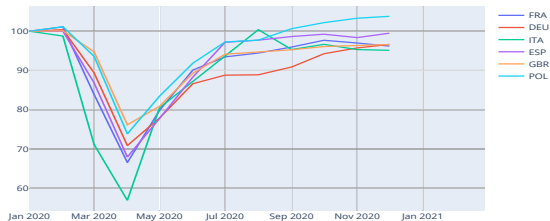


Early indicator of economic activity

Google Mobility Index, work, change from "normal times", 7-day moving average



OECD Key Indicators, industrial production, monthly, January 2020=100



Wrap-up

- Several high frequency indicators provide early information on big events
- ...but watch for seasonality
- Need for longer time series to detect what is normal and what is not.
- More graphs for more countries available at <https://highfrequency.db.nomics.world>