

## Request for Code and Data

The replication code and data for “Spatial dependence in regional business cycles: Evidence from Mexican states” (Kondo, Keisuke. *Journal of Spatial Econometrics*, 3, Article number: 1, 2022. DOI: 10.1007/s43071-021-00018-z) are available upon request.

The Ox\* code that I developed in this study is based on the GAUSS programs described in Kim, C.-J. and Nelson, C. R. (*State-Space Models with Regime Switching: Classical and Gibbs-sampling Approaches with Applications*, MIT Press, 1999). I acknowledge the use of their computer routines. Naturally, any remaining errors are my own.

\* Ox is an object-oriented matrix programming language (<https://www.doornik.com/>).

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