

# JOURNAL DATA ARCHIVE

*A free tool for scholarly journals to manage  
research data and to foster replicable research  
and research integrity*

SVEN VLAEMINCK  
Product Manager Journal Data Archive  
ZBW-Leibniz Informationszentrum Wirtschaft  
Neuer Jungfernstieg 21  
20354 Hamburg

T +49 (0)40-42834-415  
M [journaldata@zbw.eu](mailto:journaldata@zbw.eu)  
[www.zbw.eu](http://www.zbw.eu)

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## WHAT IS THE ZBW JOURNAL DATA ARCHIVE JDA?

The Journal Data Archive (JDA) is a web based tool for journals in economics and business administration. Your journal can register authors of papers that contain empirical work, simulations, or experimental work for the data archive. Afterwards, authors are instructed how to deposit their data files in the JDA. The uploaded data receives a DOI and a link is established between articles in your journal and associated data. Once an author submits files, the journal editor receives an automatic email notification by the JDA to review and publish the data.

## WHY SHOULD YOUR JOURNAL EMPLOY A DATA ARCHIVE?

There is an ongoing debate on reproducible research and research integrity in many scientific disciplines. This is also the case in economics and business administration. Cases of scientific misconduct and irreproducible research have led to many recommendations (and partially to mandates, too) by political bodies, research organisations, funders and learned societies (like Verein für Socialpolitik (VfS) and Verein der Hochschullehrer für Betriebswirtschaft (VHB) in Germany).

## WHAT ARE THE ADVANTAGES WHEN USING THE JDA?

Using ZBW's JDA allows journals to manage the submission and publication of data. Authors can easily deposit the data files associated with their article in the JDA. Subsequently, journal editors can review and publish the data without spending much of their valuable time.

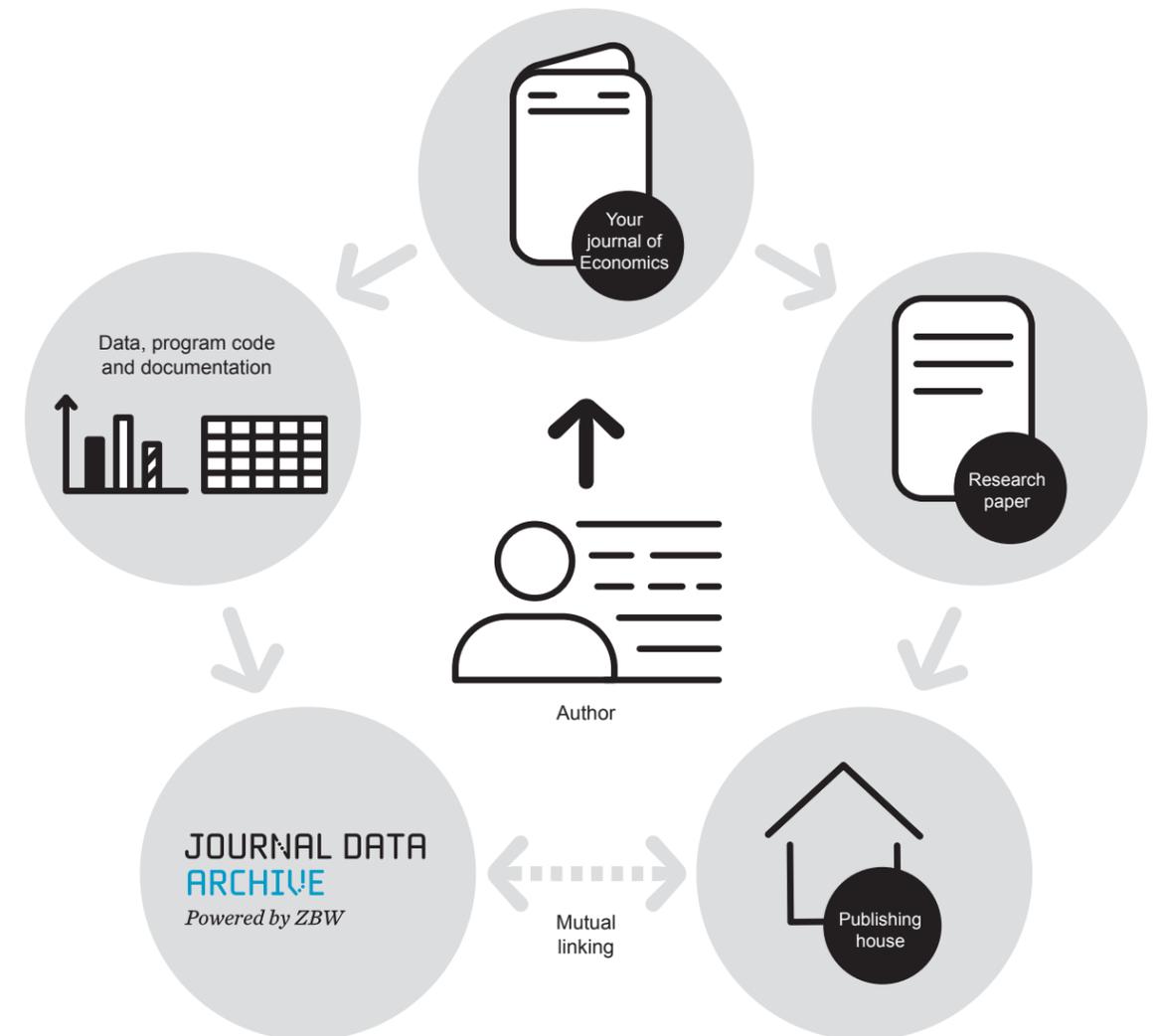
Using the JDA helps your authors to meet potential funder mandates. In addition, the JDA supports other researchers in reproducing the published findings and fosters good scientific practice.

## WHO RUNS THE JOURNAL DATA ARCHIVE?

The JDA is run by ZBW – Leibniz Information Centre for Economics in Kiel and Hamburg. It is part of ZBW's mission to support economic research with access to scientific literature – but also with suitable infrastructure solutions, if needed. Therefore, utilising the JDA is free of charge for economic journals.

Currently, journals like the German Economic Review (GER) and Jahrbücher für Nationalökonomie und Statistik/Journal of Economics and Statistics (JBNST) use the JDA productively.

# HOW THE ZBW JOURNAL DATA ARCHIVE WORKS



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Regardless of whether you need further advice regarding the use of the JDA, would like to test the tool or want to schedule a training, please get in touch with us!

We would be pleased to organise trainings for you and your team virtually or in person. We have prepared JDA manuals for authors and editors of journals, so that a full documentation is available for you and your authors.

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# THE VIEW OF ARTICLE'S REPLICATION FILES WITHIN THE JOURNAL DATA ARCHIVE

Banking Overleveraging and Macro Instability: A Model and VSTAR Estimations-replication file

Willi Semmler; Frauke Schleer-van Gellecom [doi:10.15456/jbnst.2017048.143330](https://doi.org/10.15456/jbnst.2017048.143330)

## Banking Overleveraging and Macro Instability: A Model and VSTAR Estimations-replication file

Overleveraging of the banking sector has been considered one of the main causes of the 2007–09 financial crisis and the subsequent great recession. It was also of major concern for the subsequent BIS regulatory policies resulting in Basel III and its request for higher capital requirements. It has now become highly relevant for the planned European banking union. Overleveraging of the banking sector exposes the financial sector and the macroeconomy to vulnerabilities, but also, as critics state, seems to constrain credit flows to the private sector.

We present here a measure of overleveraging, defined as the difference between actual and sustainable debt, conduct an empirical study on overleveraging for 40 banks in Europe, and study the vulnerabilities and credit contractions that can arise subsequently. Before the year 2004 overleveraging had not been a serious problem as leverage was on a sustainable level. However, in the run-up to the financial crisis, actual and optimal debt spread apart and the banking sector began to suffer from overleveraging. We use a non-linear Vector STAR model to evaluate the hypothesis that periods of increasing debt levels are accompanied by more severe credit constraints than periods of low leveraging. We demonstrate this for country groups across Europe.

**Data and Resources**

- Schleer&Semmler\_2016\_DataSet.xls [Explore](#)
- Read\_me\_Schleer&Semmler\_2016.pdf [Explore](#)
- main\_VSTAR(sent).m [Explore](#)

**Citation**

Semmler, Willi; Schleer-van Gellecom, Frauke (2016): Banking Overleveraging and Macro Instability: A Model and VSTAR Estimations-replication file. Version: 1. Journal of Economics and Statistics. Dataset. <http://dx.doi.org/10.15456/jbnst.2017048.143330>

**Related Publication**

[doi:10.1515/jbnst-2015-1042](https://doi.org/10.1515/jbnst-2015-1042)

DOI of the replication files

Title of the replication files / paper

Summary/Abstract

Replication files

Suggested Citation

Link (DOI) to the original research article

# UPLOADING A REPLICATION DATASET

*Author's view*

This Resource is: **Data**

File: [Upload](#) [Link](#)

Name:

Description:   
You can use Markdown formatting here

Format:   
This will be guessed automatically. Leave blank if you wish

Publication Year:

Availability:

Version:

Geographic Coverage (free):

Sampled Universe:

Temporal Coverage (free):

Number of Units:

Number of Variables:

Here, authors can upload their datasets or (in the case of restricted data) link to an online resource, where the data is described.

# UPLOADING A SYNTAX/ PROGRAM CODE FILE

*Author's view*

The screenshot shows the 'New resource' form with the following fields and options:

- This Resource is:** A dropdown menu set to 'Code'.
- File:** A blue highlighted box containing 'Upload' and 'Link' buttons.
- Name:** A text input field with the value 'eg. January 2011 Gold Prices'.
- Description:** A text area with the placeholder text 'Some useful notes about the data' and a note 'You can use Markdown formatting here'.
- Format:** A dropdown menu set to 'eg. CSV, XML or JSON' with a note 'This will be guessed automatically. Leave blank if you wish'.
- Publication Year:** A text input field with the value '2017'.
- Version:** A text input field with the value '1'.
- Additional Notes:** A large text area with the placeholder text 'You can use Markdown formatting here'.

Here, authors can upload their syntax file / program code.

# UPLOADING A README- FILE/DOCUMENTATION

*Author's view*

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- File:** 'Upload' and 'Link' buttons.
- Name:** A blue highlighted text input field with the value 'eg. January 2011 Gold Prices'.
- Description:** A text area with the placeholder text 'Some useful notes about the data' and a note 'You can use Markdown formatting here'.
- Format:** A dropdown menu set to 'eg. CSV, XML or JSON' with a note 'This will be guessed automatically. Leave blank if you wish'.
- Publication Year:** A text input field with the value '2017'.
- Add:** A button at the bottom right of the form.

Here, authors can upload the readme-file / documentation of their analysis.