Forecasting regional quarterly GDP. Do interregional cross dependencies matter?

The main goal of the paper is to create higher frequency data at regional level. The article presents the application of SURE model to temporal disaggregation of regional GDP. The disaggregated time series will be prepared using an additional macroeconomic indicators (including labour market variables and price indices). The data covers Polish economy and the period from 2000-2018. Macroeconomic data obtained as a result of the forecasting process indicate that economic dynamics of Polish regions is diversified and regional dependencies play important role in regional development.