

Data and code files for the paper “How Does a Rise in International Shipping Costs Affect U.S. Inflation?”

By Trenton Herriford, Elizabeth M. Johnson, Nicholas Sly, and A. Lee Smith

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Manifest

*Folder	File name	File type	Description
herriford-johnson-sly-smith_frbkc-eb-20161201_data-code_2021	readme.pdf	PDF	License, file information, and references
shipping_var_update	harpex_shock.pdf	PDF	
	var_setup.m	MATLAB code	Generates a grid of IRFs that contains Fig. 2 in the paper.
\---VARAuxiliaryFiles	confid_int_exo.m	MATLAB code	
	data_description.docx	Microsoft Word Document	Description of the variables in ecb_shipping.csv
	ecb_shipping.csv	Comma Separated Values	
	estim_exo.m	MATLAB code	
	Jbfill.m	MATLAB code	
	load_data.m	MATLAB code	Reads in and transforms data prior to estimation.
	plotIRF1shock.m	MATLAB code	Plots the figure described in `var_setup.m`.
	print_table.m	MATLAB code	Prints a table of the values used to create Fig. 3 of the paper.
	VAR_irf.m	MATLAB code	
	workbar.m	MATLAB code	

Fixity

SHA256 checksum for data:

714E854E2628D0B284646E7EBD63A9706ECEBBCF7D50A77491EA9BB66F1FBC8C

SHA256 checksum for data and names:

52F2E459FE4779868CF67FF08A6ADD9562991AAFC8F1683CF6F89AF5620C00EA

Replication

This table lists the sources of the variables which are detailed in the Data Description document (data_description.docx). Please note that the researchers did not release data and code at the time of publication in 2016. For this release, they assembled data files which sufficiently approximate the original files to allow for replication.

Variable Name	Source
WTI	Energy Information Administration, based on Chicago Mercantile Exchange via Haver
Imports	Bureau of Labor Statistics via Haver
cpce_index	Bureau of Economic Analysis via Haver
cpce_index_asof_201610	Bureau of Economic Analysis via Haver
cpce_yrlyr	Bureau of Economic Analysis via Haver
harpex	Harper Petersen via Eikon

References

Bureau of Economic Analysis. 2000 – 2021. *Core Personal Consumption Expenditures Price Index*, January 1, 2000 – August 1, 2021. Accessed through Haver Analytics.

Bureau of Economic Analysis. 2000 – 2016. *Core Personal Consumption Expenditures Price Index*, January 1, 2000 – September 1, 2016. Accessed through Haver Analytics.

Bureau of Economic Analysis. 2000 – 2021. *Core Personal Consumption Expenditures Year-over-Year Growth Rate*, January 1, 2000 – August 1, 2021. Accessed through Haver Analytics.

Bureau of Labor Statistics. 2000 – 2021. “Nonpetroleum Imports Price Index,” *U.S. Import and Export Price Indexes*, January 1, 2000 – August 1, 2021. Accessed through Haver Analytics.

Energy Information Administration, based on Chicago Mercantile Exchange. 2000 – 2021. *Crude Oil Prices: West Texas Intermediate*, January 1, 2000 – September 1, 2021. Accessed through Haver Analytics.

Harper Petersen & Company. 2000 – 2021. *Harper Peterson Charter Rate Index*, January 1, 2000 – September 1, 2021. Accessed through Eikon (Thomson Reuters).