

Code and data files for the paper “A New Approach to Integrating Expectations into VAR Models”

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November 2022

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Doh, Taeyoung and A. Lee Smith. 2022. Code and data files for the paper “A New Approach to Integrating Expectations into VAR Models”. *Research Working Papers*, vol. 18, no. 13. Available at <https://www.kansascityfed.org/research/research-working-papers/reconciling-var-based-forecasts-2018/>

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Manifest

Folder	File name	File type	Description
doh-smith_rwp1813_data-code_2022	readme.pdf	PDF	License, file information, and references
	DohSmith_VARexpectations_RWP1813_replication_files.zip	Zip file	Replication code in Matlab 2018b and Dynare version 4.5.7
	readme_code.docx	Microsoft Word	
	readme_data.docx	Microsoft Word	

Fixity

SHA256 checksum for data: cd9e68f1fa60f257657dcea91d1e51c5ab67bdb3ac59d9aa3b2884d64e5c7070-00000001

SHA256 checksum for data and names:
c9484867a38559aae199a2c3de27441744527d88b0150fc596f0bc5ed4afbbb5-00000002

Replication

Please refer to the `readme_code.docx` file to accompany replication code for “A New Approach to Integrating Expectations into VAR Models” by Taeyoung Doh and A. Lee Smith.

Please refer to the `readme_data.docx` for a full list of data descriptions and sources for “A New Approach to Integrating Expectations into VAR Models” by Taeyoung Doh and A. Lee Smith.