Readme file for dataset accompanying "Term Premia and Inflation Uncertainty: Empirical Evidence from an International Panel Dataset: Reply"

The dataset is in an Excel file that contains two sheets.

The first sheet consists of the data for Figure 1. These are:
(i) The OLS and bias-corrected estimates, as calculated by Bauer, Rudebusch and Wu, kindly provided to me by Michael Bauer.
(ii) The estimates from the model maintained by Federal Reserve Board staff from
http://www.federalreserve.gov/econresdata/researchdata/feds200533.xls
[retrieved May 31, 2013].
(iii) Survey estimates, from Blue Chip.

The second sheet consists of the data for Table 1. The columns in Table 1 labeled "OLS" and "BC" are transcribed from Bauer, Rudebusch and Wu. The final column is computed from consensus survey-implied expectations of five-to-ten-year-ahead short-term interest rates, shown in the second sheet. The entries in the final column of the table are transcribed from rows 44 and 45 of this sheet.