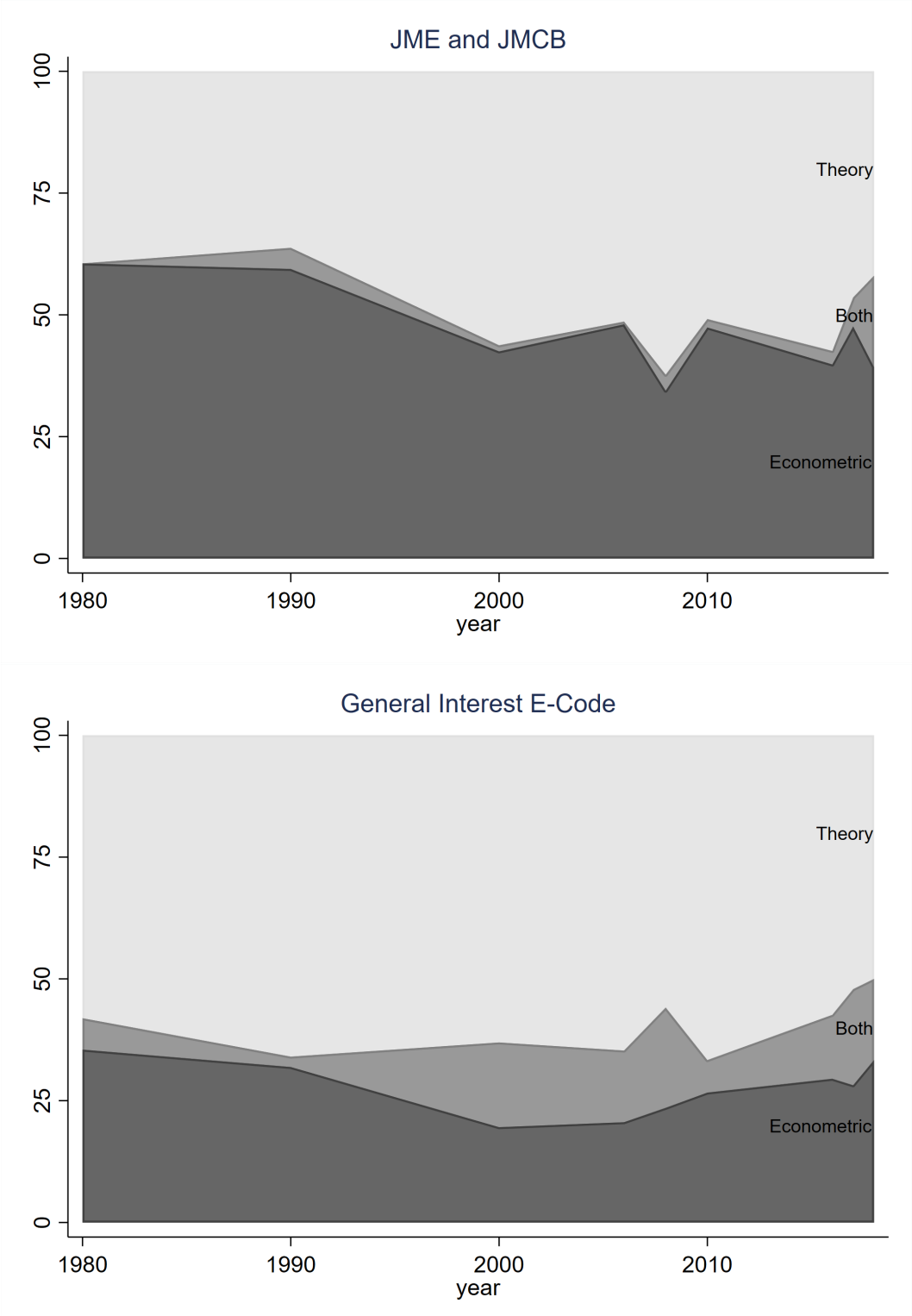
Appendix B: More Tables and Figures

We limit the number of tables and figures in the body of this article to those we judge most important. To satisfy the interested reader's curiosity, we provide several more tables and figures in this appendix. Most of these figures and tables drill down a bit and show trends within sub-groups (eg field journals vs general interest).

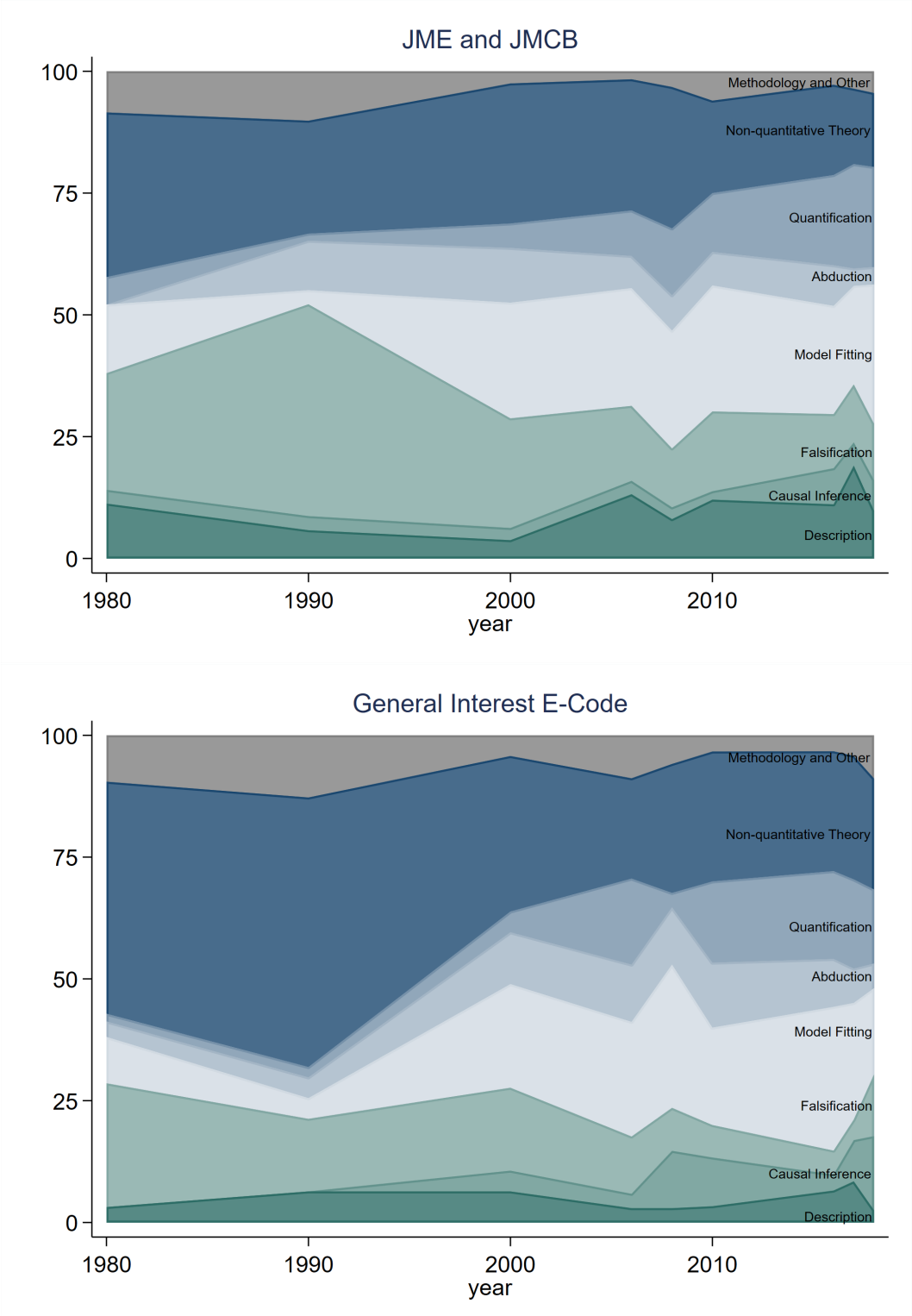
All of the figures and all of the tables showing time series data use the sample of publications from the *JME* and *JMCB* plus E-coded articles published in the *AER*, *QJE*, *JPE*, *ReStud*, and *Econometrica*. The tables with cross-sectional data from 2016-2018 include publications from all five field journals (*JME*, *JMCB*, *AEJ*, *RED*, and *JEDC*) plus the E-coded articles from general interest journals listed above.

Figure B1: Evolution of Methods



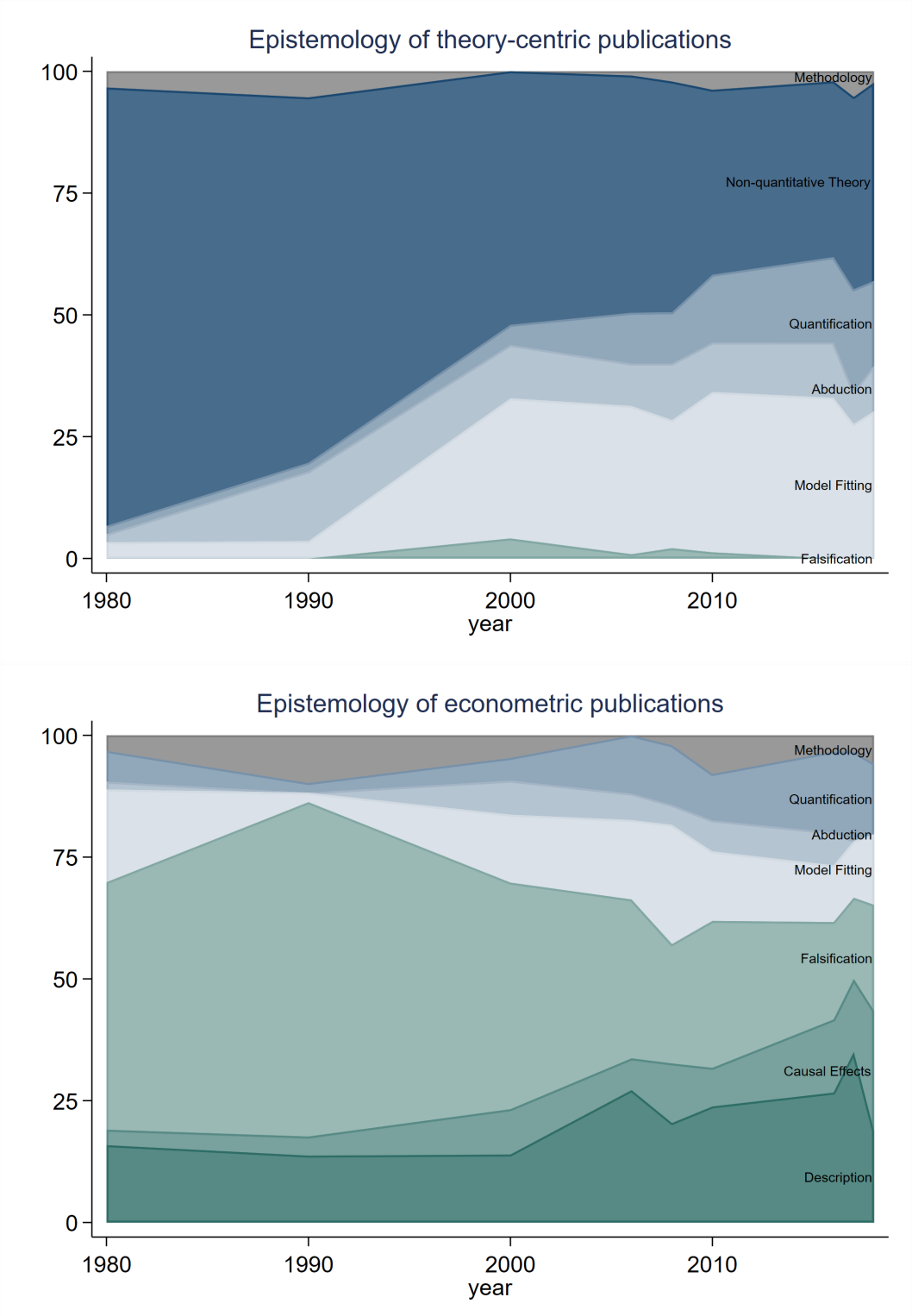
Note: Areas represent the shares of articles using econometric, theory-centric, or both methods. The top figure includes the *JME* and *JMCB* while the bottom figure includes E-designated articles in *AER*, *QJE*, *JPE*, *ReStud*, and *Econometrica*.

Figure B2: Evolution of Epistemological Approaches



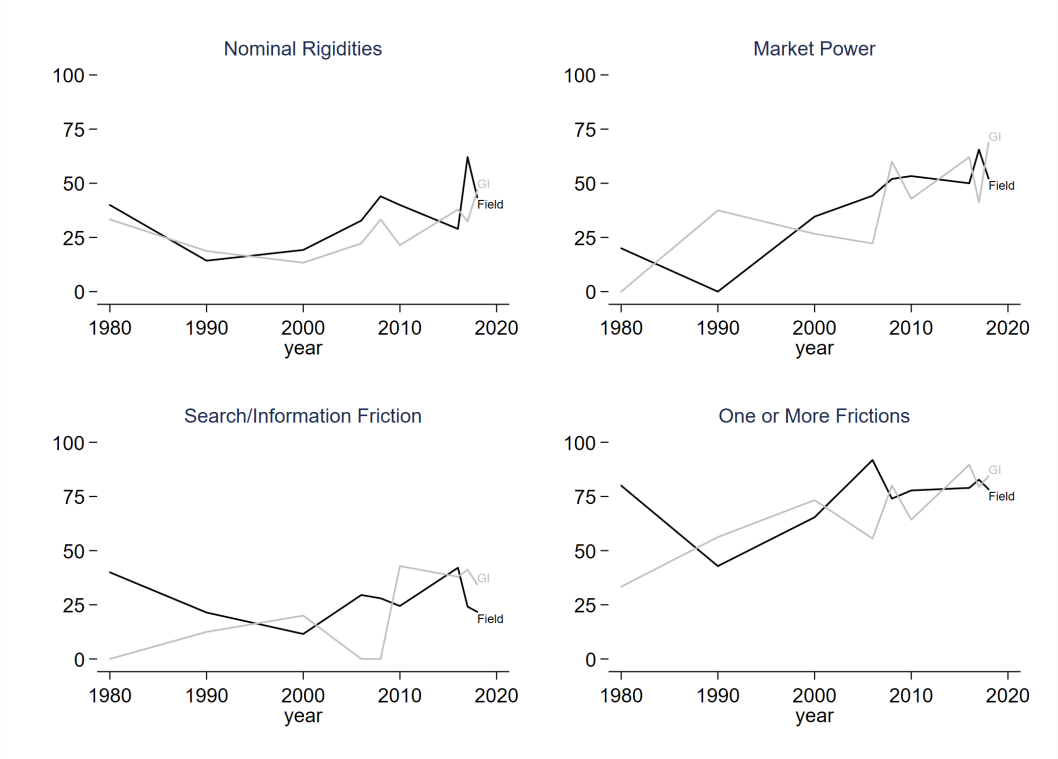
Note: Areas represent the shares of articles published in each epistemology category. The top figure includes the *JME* and *JMCB* while the bottom figure includes E-designated articles from the *AER*, *QJE*, *JPE*, *ReStud*, and *Econometrica*.

Figure B3: Epistemology by Method



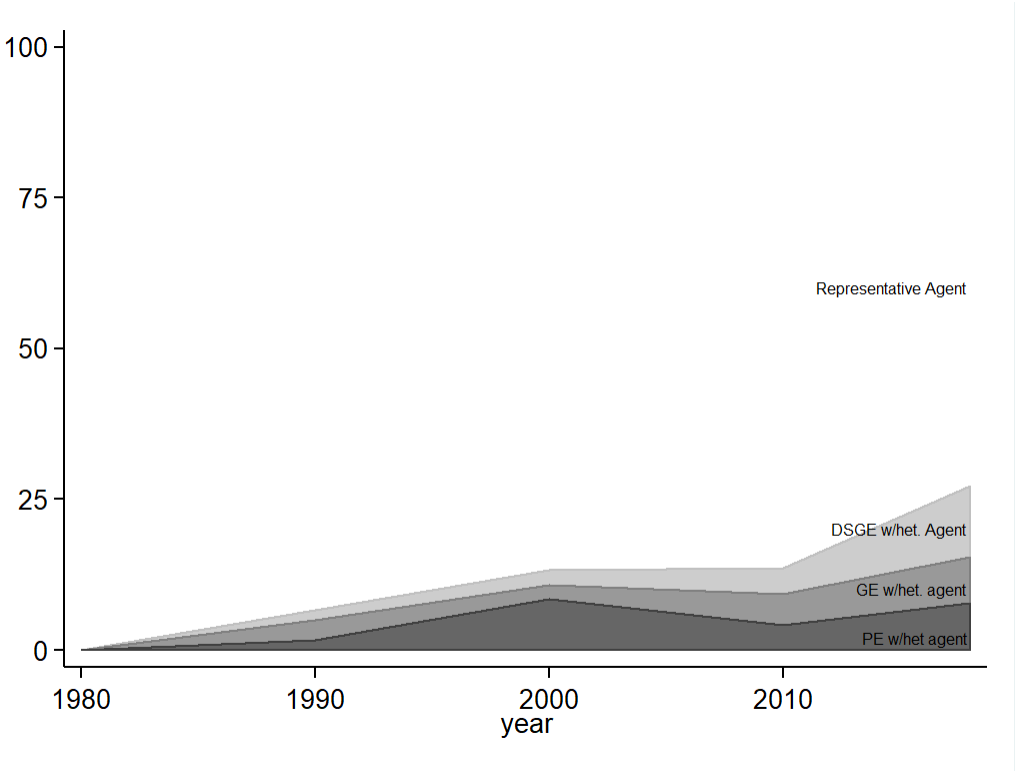
Note: Areas represent the shares of articles published in each epistemology category. The top figure includes only theory-centric articles while the bottom figure includes only econometric articles.

Figure B4: Frictions in GE and DSGE Models



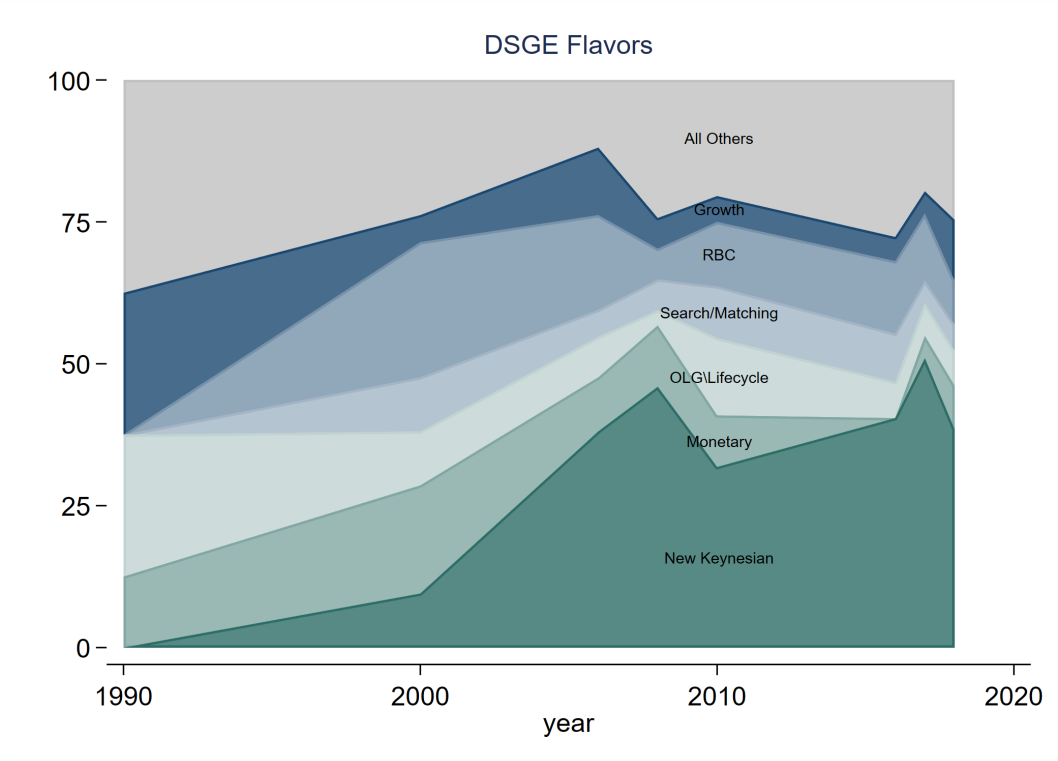
Note: Shares are expressed as a percent of theory-centric articles with static general equilibrium and DSGE models. The dark line represents shares among articles published in the *JME* and *JMCB*. The grey lines show the shares among E-designated articles from the *AER*, *QJE*, *JPE*, *ReStud*, and *Econometrica*.

Figure B5: Share of models incorporating heterogeneous agents



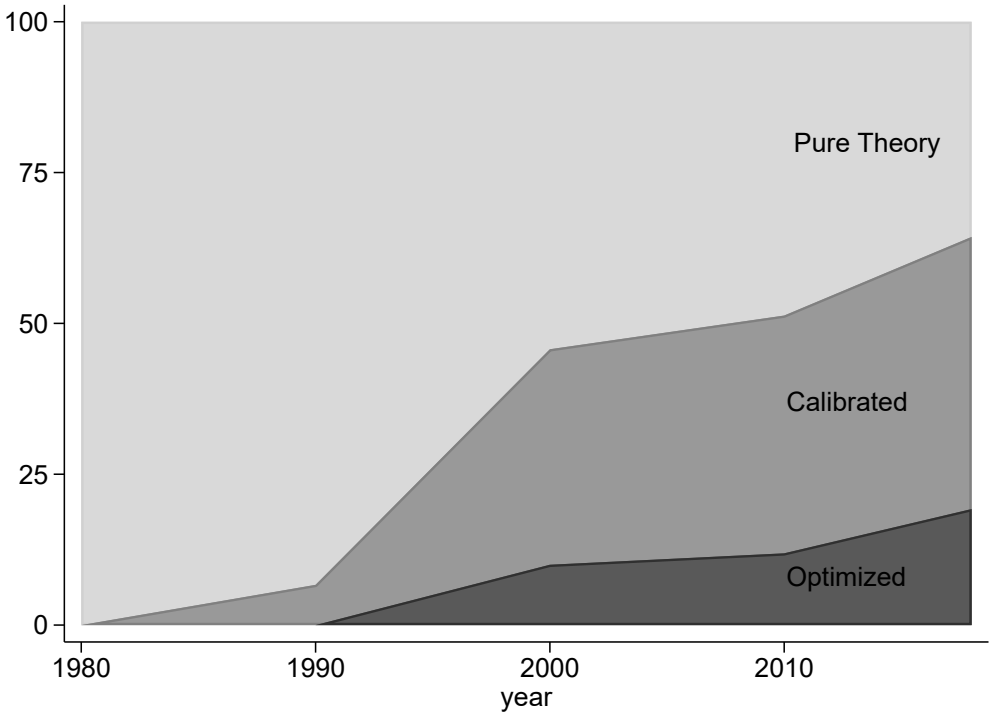
Note: Shares are expressed as a percent of theory-centric articles. Shaded areas represent the contribution of each equilibrium concept to the total share of models with heterogeneous agents.

Figure B6: Evolution of DSGE Styles



Note: Areas represent the shares of articles with DSGE models. The sample is articles from the *JME* and *JMCB*, plus E-designated articles from the *AER*, *QJE*, *JPE*, *ReStud*, and *Econometrica*.

Figure B7: Model Fitting Methods

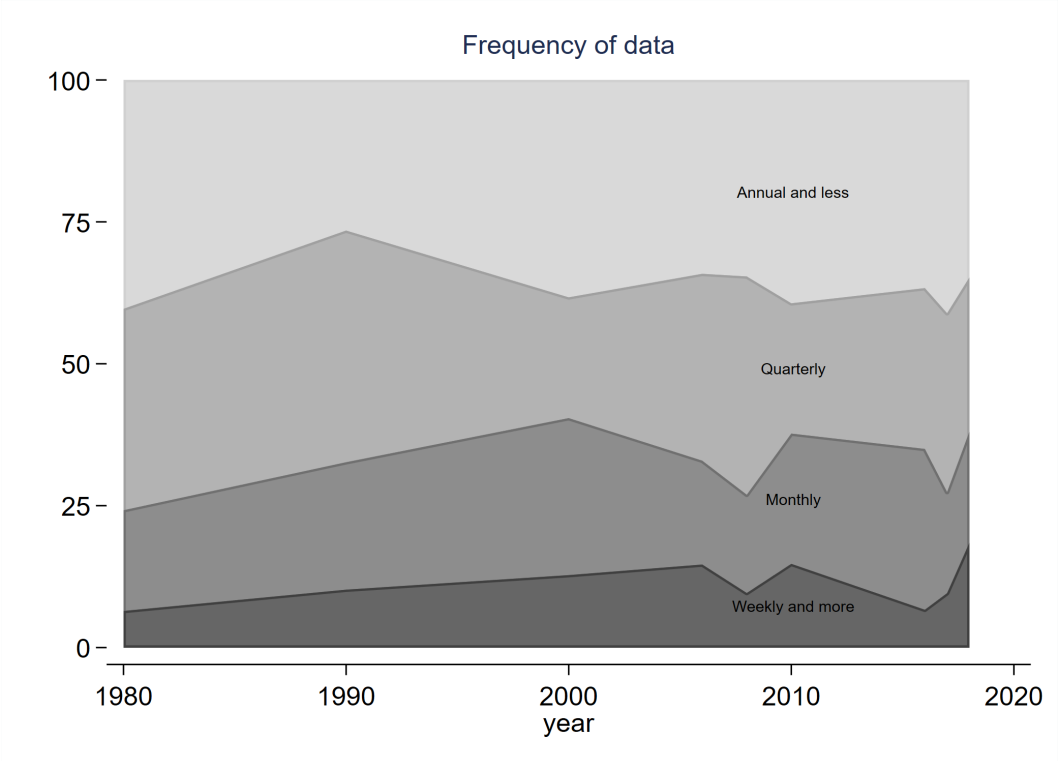


Note: Areas represent shares of theory-centric articles published in the *JME* and *JMCB*, plus the E-designated articles in *AER*, *QJE*, *JPE*, *ReStud*, and *Econometrica*, that use optimization, calibration or neither (in the case of non-quantitative theory).

Figure B8: Use of Micro-data and Proprietary Data

Note: This figure reports the share of econometrics-based articles using microdata (top panel, defined in Section 3) and proprietary data (bottom panel) among articles in our sample and published in the *JME* and *JMCB* (together labeled "Field"), plus the *AER*, *QJE*, *JPE*, *ReStud*, and *Econometrica* (collectively labeled "GI").

Figure B9: Data frequency over time



Note: The sample is consists of econometric articles using time-series or panel data published in the the *JME* and *JMCB* plus E-designated articles from the *AER*, *QJE*, *JPE*, *ReStud*, and *Econometrica*. "Annual and less" consists of articles using data sets with annual frequency or less (eg biennial and decennial). "Weekly and more" consists of data observed weekly, daily, and sub-daily.

Table B1: Unconventional model features

	Heterogeneous agents		Unconventional expectations / preferences		Indeterminacy	
Year	Field	GI	Field	GI	Field	GI
1980	0	0	13	0	9	19
1990	4	9	12	9	19	34
2000	4	24	4	3	13	30
2006	11	16	6	12	17	16
2008	16	8	4	12	18	20
2010	17	14	7	9	23	18
2016	18	26	8	5	26	23
2017	23	39	7	14	30	25
2018	26	35	8	20	20	37

Note: The figures are percentages of all theory-centric articles published in the *JME* and *JMCB* (labeled Field) and E-designated articles in the five general-interest (GI) journals.

Table B2: Applied Micro Methods

A: Articles in field journals

	All Field	*JME*	*JMCB*	*AEJ*	*JEDC*	*RED*
Shares, %						
Descriptive	11	13	5	11	21	13
Reduced form	63	68	76	59	25	69
Experimentalist	14	10	15	11	29	0
Structural	12	10	5	15	25	19
Number of articles	160	31	62	27	24	16

B: E-classified articles in field and general interest journals

	All Field	All GI	*AER*	*ECMTA*	*JPE*	*QJE*	*ReStud*
Shares, %							
Descriptive	9	20	28	0	18	20	0
Reduced form	64	42	48	67	27	47	17
Experimentalist	16	20	17	0	27	27	17
Structural	11	17	7	33	27	7	67
Number of articles	80	64	29	3	11	15	6

Note: We categorized articles using applied micro econometric methods into four mutually exclusive categories: *Descriptive* articles limit the empirical analysis to a description of the data, often through descriptive statistics and time series figures. *Reduced-form* articles use empirical specifications that do not deliver explicit estimates of structural parameters (e.g. the frequency of price setting in a sticky-price model or the intertemporal elasticity of substitution). A paper is classified as *structural* if it claims to estimate a structural model or to directly estimate structural parameters. Papers using *experimentalist* methods frame the exercise as a quasi- or natural experiment, and use techniques (e.g. diff-in-diff and regression discontinuity) that have been developed to compare differences between "treatment" and "control" groups. (The shares may not sum to 100 due to rounding.)