"Inflation Expectations and Nonlinearities in the Phillips Curve"
by
Alexander Doser, Ricardo Nunes, Nikhil Rao, and Viacheslav Sheremirov

Replication Instructions

I.   Data

1. The main dataset is *AggregatePC.dta*. in the folder "*data/*". Its detailed description and sources can be found in Online Appendix Table B.1.
2. The results in column 3 of Table 3 and Appendix E are based on the supplementary dataset *RegionalPC.dta*. See the paper for more details.

II.   Code

- The replication code is in the folder "*do/*".
- The run-files are in the root of the folder, while subroutines called by the run files are in the "*do/subroutines*" folder.
- Some do-files use external routines, which can be installed using *ssc intall* command. For such routines, other than those commonly used, we include the corresponding line on the top of a do-file. This line needs to be uncommented on the first run.
- Table R1 below provides a mapping between tables and figures in the paper, the run files to replicate them, and corresponding subroutines.

III.   Software

Estimation has been conducted using Stata 16.1 or earlier.

Table R1. Replication Mapping

Replication	Code	Subroutines
Table 1	runTable1 (main) runTable1_2v1 (2 vs 1 p-value)	estimationTables estimationTables_2v1
Table 2	runTable2 (main) runTable2_2v1 (2 vs 1 p-value)	estimationTables (columns 1-5) estimationTables_cm (column 6) estimationTables_2v1 (2 vs 1 p-value)
Table 3	runTable3_cols1-2 runTable3_col3	estTable3_cols1_2 estTable3_col3
Table 4	runTable4	estTable4
Table 5	runTable5	estimationTables (column 4) estimationTables_credit (columns 1-3)
Table 6	runTable6	estimationTables_split_post1990
Figure 1	runFig1	*None*
Figure 2A	runFig2A	estFig2A
Figure 2B	runFig2B	estFig2B
Table B2-B6	runTableB2-B6	estimationTables
Table B7	runTableB7	estimationTables_cm
Table B8	runTableB8	estTableB8
Table B9	*See Figure B4*	*See Figure B4*
Table B10	runTableB10 runTableB10_2v1	estimationTables_credit estimationTables_2v1
Table B11	runTable B11	estimationTables_split_pre1990
Table C1	runTableC1	estimationTables
Table D1	runTableD1	estTable3_cols1_2
Tables E1, E2	runTableE1_E2	*None*
Figure B1	runFigB1	*None*
Figure B2	runFigB2	estFigB2
Figure B3	runFigB3	estFigB3
Figure B4 Table B9	runFigB4_TableB9	estFigB4_TableB9
Figure B5	runFigB5	*None*
Figure B6	runFigB6	*None*
Figure B7	runFigB7	estFigB7.do
Figure B8	runFigB8	estFigB8.do