estimators_BoE.m and estimators_Fed.m are the two main Matlab files that fit censored and uncensored two-piece (and one-piece) densities to the MPC and Greenbook forecast errors, respectively. So open and run either of these two files. They load in the historical forecast error data, in the Excel files, and make use of the other *.m files as inputs.

alpha0_1234_QS_censor(x,pl,pu,prop) is Matlab code to implement the proposed censored PITs test.