Notes to Data and Codes files:

1. USUKData.xlsx contains the real and nominal yields for the US and UK. NomYC.mat and RealYC.mat are the associated matlab files.
2. To construct the T-mapping associated the learning model, use Maps\_aug20.m
3. To find the associated rational expectations equilibrium, use REE\_aug20.m
4. To compute the Minimum State Variable Solution, use Msv\_aug20.m
5. The yields for the rational expectations and the learning model are computed in Yields\_aug20.m
6. The moments for these yields are computed in Moments\_aug20.m
7. The Campbell-Shiller regressions are constructed in EHreg\_aug20.m and EHrealreg\_aug20.m
8. Impulse responses are constructed in CSirf\_aug20.m and Varirf\_aug20.m