

Guide to the archive content of “Microdata Evidence on the Empirical Importance of Selection Effects in Menu-Cost Models” by Mikael Carlsson.

- (i) The very detailed micro data used in the paper are protected by the Swedish Secrecy Act and cannot be uploaded to this archive. The data can however be obtained by researcher from Statistics Sweden. Such a request will be subject to an assessment by Statistics Sweden in accordance with the Swedish Secrecy Act. After a positive decision, Statistics Sweden will specify the price and other conditions of delivery of the data. Please contact Ulf Johansson (ulf.johansson2@scb.se) at Näringslivets Struktur, Statistiska Centralbyrån, 701 89 Örebro, Sweden, for more information. For details about the micro data delivered by Statistics Sweden used in this project, please contact the authors. The data set is the same as was used in Carlsson and Nordström Skans (2012) AER.
- (ii) For replication of the simulation result, start by generating the required folders, see the Matlab files `PartialEQ_MCMModel.m` and `PartialEQ_MCMModel_Calvoplus.m` and run respective file. This will generate the synthetic data required in the do-file discussed below. Large parts of the Matlab code used in this paper is written by Jon Steinsson and Emi Nakamura and is available at:
<http://www.columbia.edu/~js3204/papers/MenuCostModelCode.zip>
- (iii) The estimation results and figures of the paper (from actual and synthetic data) are obtained by running the STATA do-file `Stata_Code.do` in the Stata folder.