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Replication files for

**Monetary Policy Uncertainty and the Response of the Yield Curve to Policy Shocks**

The RATS file `baseline_model.rpf` replicates the results of the baseline model. Replace the dependent variable to obtain results for the yield, the expectations component and the term premium, respectively. You can also replace the measure of monetary policy uncertainty to obtain some of the other results.

The data is contained in `data.xls`.

Since I do not have the rights to disseminate many of the data series used in the paper, they are not included in this file. However, many of them are available online.