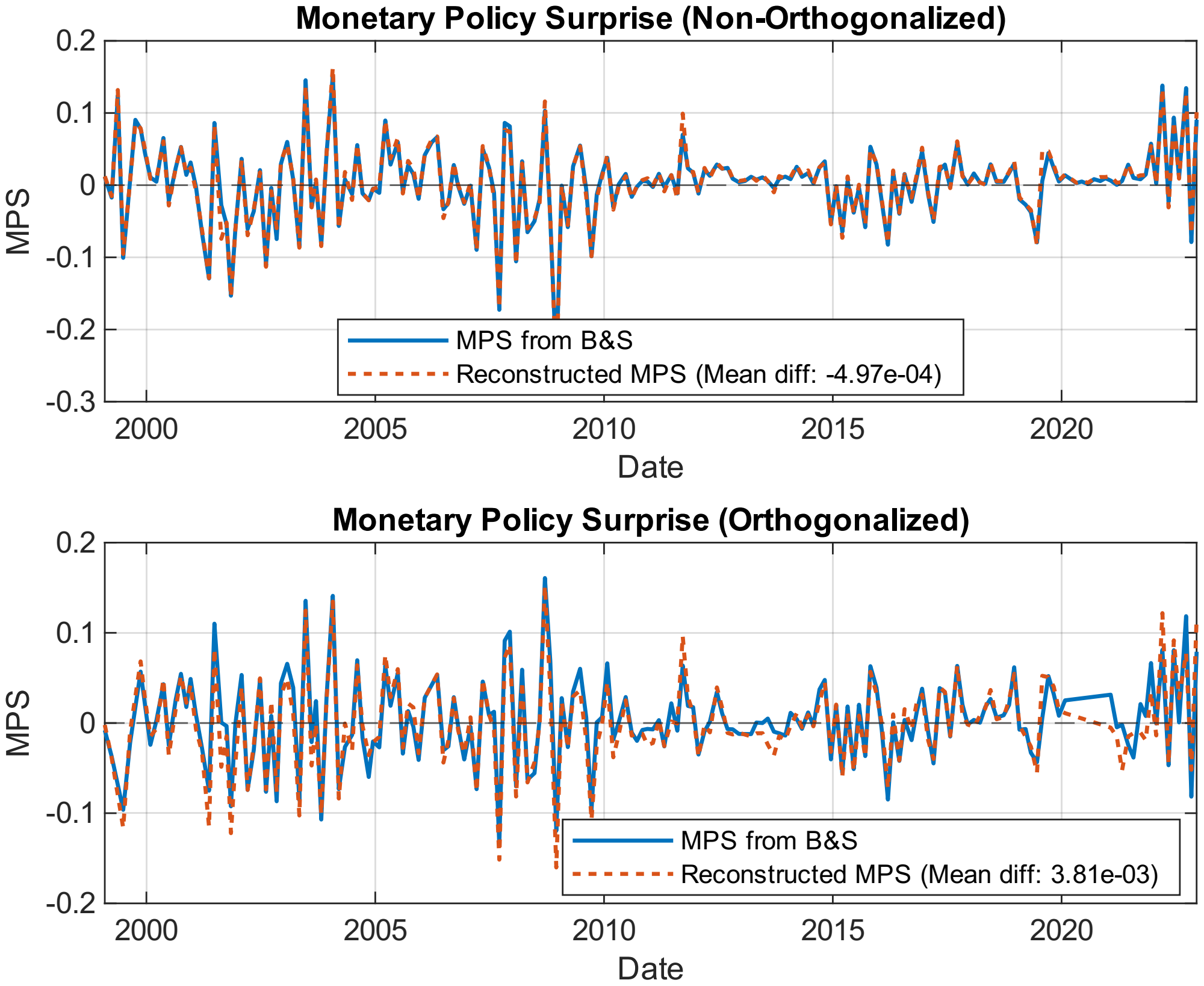
Monetary Policy Surprise (Non-Orthogonalized)
MPS
Date
MPS from B&S
Reconstructed MPS (Mean diff: -4.97e-04)
Monetary Policy Surprise (Orthogonalized)
MPS
Date
MPS from B&S
Reconstructed MPS (Mean diff: 3.81e-03)