

LIST of FILES for “Transmission of Monetary Policy with Heterogeneity in Household Portfolios” by Ralph Luetticke

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EGM_Step5bK_mex1.mexa64
EGM_Step5b_mex.mexa64
EGM_Step5b_mex.mexw64
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egm1b_aux_mex.mexa64
egm1b_aux_mex.mexmaci64
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EGM_Step5bK_BLAS_mex.F90
EGM_Step5bK_BLAS_mex.mexa64
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EGM_Step5bK_OMPmex.F90~
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/public_files/public_code/appendix material/HANK-2/functions/02_steadystate:

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/public_files/public_code/appendix material/HANK-2/functions/03_fluctuations:

EGM_policyupdate.m
EGM_policyupdate_MIT.m
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Fsys_TADJ.m
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/public_files/public_code/appendix material/HANK-2/functions/mex:

EGM_Step5bK_BLAS_SS_mex.mexa64
EGM_Step5bK_BLAS_SS_mex.mexmaci64
EGM_Step5bK_BLAS_mex.mexa64
EGM_Step5bK_BLAS_mex.mexmaci64
JDiteration_mex.mexa64
JDiteration_mex.mexmaci64
ValueFunction_mex.mexa64
ValueFunction_mex.mexmaci64
egm1b_aux_mex.mexa64
egm1b_aux_mex.mexmaci64
egm5b_aux_mex.mexmaci64
expect_mex.mexa64
expect_mex.mexmaci64
myinter1m_mex.mexa64
myinter1m_mex.mexmaci64
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/public_files/public_code/appendix material/HANK-2/functions/mex-source:

EGM_Step5bK_BLAS_SS_mex.F90
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JDIteration_mex.F90
ValueFunction_mex.F90
blas.f
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plot_IRFs_prep.m

/public_files/public_code/appendix material/HANK-2_ghh/functions/mex:

EGM_Step5bK_BLAS_SS_mex.mexa64
EGM_Step5bK_BLAS_SS_mex.mexmaci64
EGM_Step5bK_BLAS_mex.mexa64
EGM_Step5bK_BLAS_mex.mexmaci64
JDIteration_mex.mexa64
JDIteration_mex.mexmaci64
ValueFunction_mex.mexa64
ValueFunction_mex.mexmaci64
egm1b_aux_mex.mexa64
egm1b_aux_mex.mexmaci64
egm5b_aux_mex.mexmaci64
expect_mex.mexa64
expect_mex.mexmaci64
myinter1m_mex.mexa64
myinter1m_mex.mexmaci64
myinterp4_mex.mexa64

/public_files/public_code/appendix material/HANK-2_ghh/functions/mex-source:

EGM_Step5bK_BLAS_SS_mex.F90
EGM_Step5bK_BLAS_mex.F90
JDIteration_mex.F90
ValueFunction_mex.F90
blas.f
egm1b_aux_mex.f90
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expect_mex.F90
mex_my_files.m
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steadystate.m

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EGM_policyupdate_MIT.m

Fsys.m

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createSparseBasis.m

denHaanSimulation.m

denHaansys_Prices.m

diststatsGINIS.m

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mainskript_statereduc.m

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EGM_Step5bK_BLAS_SS_mex.mexa64

EGM_Step5bK_BLAS_SS_mex.mexmaci64

EGM_Step5bK_BLAS_mex.mexa64

EGM_Step5bK_BLAS_mex.mexmaci64

JDiteration_mex.mexa64

JDiteration_mex.mexmaci64

ValueFunction_mex.mexa64

ValueFunction_mex.mexmaci64

egm1b_aux_mex.mexa64

egm1b_aux_mex.mexmaci64
egm5b_aux_mex.mexmaci64
expect_mex.mexa64
expect_mex.mexmaci64
myinter1m_mex.mexa64
myinter1m_mex.mexmaci64
myinterp4_mex.mexa64

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EGM_Step5bK_BLAS_SS_mex.F90
EGM_Step5bK_BLAS_mex.F90
JDIteration_mex.F90
ValueFunction_mex.F90
blas.f
egm1b_aux_mex.f90
egm5b_aux_mex.F90
expect_mex.F90
mex_my_files.m
myinter1m_mex.F90
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Fsys.m
SGU_solver.m
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mainskript_statereduc.m
plot_IRFs_prep.m
portfolio_response.m

/public_files/public_code/appendix material/HANK-2_profits/functions/mex:

EGM_Step5bK_BLAS_SS_mex.mexa64
EGM_Step5bK_BLAS_SS_mex.mexmaci64
EGM_Step5bK_BLAS_mex.mexa64
EGM_Step5bK_BLAS_mex.mexmaci64
JDIteration_mex.mexa64
JDIteration_mex.mexmaci64
ValueFunction_mex.mexa64
ValueFunction_mex.mexmaci64
egm1b_aux_mex.mexa64
egm1b_aux_mex.mexmaci64
egm5b_aux_mex.mexmaci64
expect_mex.mexa64
expect_mex.mexmaci64
myinter1m_mex.mexa64
myinter1m_mex.mexmaci64
myinterp4_mex.mexa64

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EGM_Step5bK_BLAS_SS_mex.F90
EGM_Step5bK_BLAS_mex.F90
JDIteration_mex.F90
ValueFunction_mex.F90
blas.f
egm1b_aux_mex.f90
egm5b_aux_mex.F90
expect_mex.F90
mex_my_files.m
myinter1m_mex.F90
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/public_files/public_code/appendix material/HANK-2_real/functions/02_steadystate:
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/public_files/public_code/appendix material/HANK-2_real/functions/03_fluctuations:
EGM_policyupdate.m
EGM_policyupdate_MIT.m
Fsys.m
SGU_solver.m
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denHaansys_Prices.m
diststatsGINIS.m
diststats_liquidity_weights.m
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plot_IRFs_prep.m

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/public_files/public_code/appendix material/HANK-2_real/functions/mex:

EGM_Step5bK_BLAS_SS_mex.mexa64
EGM_Step5bK_BLAS_SS_mex.mexmaci64
EGM_Step5bK_BLAS_mex.mexa64
EGM_Step5bK_BLAS_mex.mexmaci64
JDIteration_mex.mexa64
JDIteration_mex.mexmaci64
ValueFunction_mex.mexa64
ValueFunction_mex.mexmaci64
egm1b_aux_mex.mexa64
egm1b_aux_mex.mexmaci64
egm5b_aux_mex.mexmaci64
expect_mex.mexa64
expect_mex.mexmaci64
myinter1m_mex.mexa64
myinter1m_mex.mexmaci64
myinterp4_mex.mexa64

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EGM_Step5bK_BLAS_SS_mex.F90
EGM_Step5bK_BLAS_mex.F90
JDIteration_mex.F90
ValueFunction_mex.F90
blas.f
egm1b_aux_mex.f90
egm5b_aux_mex.F90
expect_mex.F90
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myinter1m_mex.F90
myinterp4_mex.F90

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Gen_BigTransH.m
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factor_returns_guess.m
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/public_files/public_code/appendix material/HANK-2_scarce/functions/02_steadystate:

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denHaansys_Prices.m
diststatsGINIS.m
diststats_liquidity_weights.m
mainskript_statereduc.m
plot_IRFs_prep.m
plot_IRFs_robustness_figure24.m
portfolio_response.m
redistribution_table.m

/public_files/public_code/appendix material/HANK-2_scarce/functions/mex:

EGM_Step5bK_BLAS_SS_mex.mexa64
EGM_Step5bK_BLAS_SS_mex.mexmaci64
EGM_Step5bK_BLAS_mex.mexa64
EGM_Step5bK_BLAS_mex.mexmaci64
JDIteration_mex.mexa64
JDIteration_mex.mexmaci64
ValueFunction_mex.mexa64
ValueFunction_mex.mexmaci64
egm1b_aux_mex.mexa64
egm1b_aux_mex.mexmaci64

egm5b_aux_mex.mexmaci64
expect_mex.mexa64
expect_mex.mexmaci64
myinter1m_mex.mexa64
myinter1m_mex.mexmaci64
myinterp4_mex.mexa64

/public_files/public_code/appendix material/HANK-2_scarce/functions/mex-source:

EGM_Step5bK_BLAS_SS_mex.F90
EGM_Step5bK_BLAS_mex.F90
JDIteration_mex.F90
ValueFunction_mex.F90
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egm1b_aux_mex.f90
egm5b_aux_mex.F90
expect_mex.F90
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myinterp4_mex.F90

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mainskript.m

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stochastics_variance.m

/public_files/public_code/main text/HANK-1/functions/03_fluctuations:

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Fsys.m
SGU_solver.m
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mainskript_statereduc.m
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/public_files/public_code/main text/HANK-1/functions/mex:

EGM_Step5bK_BLAS_OMP_new_mex.mexa64
EGM_Step5bK_BLAS_SS_mex.mexa64
EGM_Step5bK_BLAS_SS_mex.mexmaci64
EGM_Step5bK_BLAS_mex.mexa64
EGM_Step5bK_BLAS_mex.mexmaci64
EGM_Step5bK_BLAS_new_mex.mexa64
EGM_Step5bK_OMP1_mex.mexa64
EGM_Step5bK_OMP_mex.mexa64
EGM_Step5bK_mex.mexa64
EGM_Step5bK_mex.mexw64
EGM_Step5bK_mex1.mexa64
EGM_Step5b_mex.mexa64
EGM_Step5b_mex.mexw64

EGM_Step5bwovarH_mex.mexw64
JDIteration_mex.mexa64
JDIteration_mex.mexmaci64
Recovery
ValueFunction_mex.mexa64
ValueFunction_mex.mexmaci64
diagprod.mexa64
egm1b_aux_OMP_mex.mexa64
egm1b_aux_mex.mexa64
egm1b_aux_mex.mexmaci64
egm1b_aux_mex.mexw64
egm5b_aux_mex.mexmaci64
egm5b_aux_mex.mexw64
expect_mex.mexa64
expect_mex.mexmaci64
expect_mex_new.mexa64
myinter1m_OMP_mex.mexa64
myinter1m_mex.mexa64
myinter1m_mex.mexmaci64
myinter1m_mex.mexw64
myinterp4_OMP_mex.mexa64
myinterp4_mex.mexa64
myinterp4_mex.mexw64

/public_files/public_code/main text/HANK-1/functions/mex/Recovery:

EGM_Step5bK_mex.mexw64
EGM_Step5bK_mex1.mexa64
EGM_Step5b_mex.mexa64
EGM_Step5b_mex.mexw64
EGM_Step5bwovarH_mex.mexw64
egm1b_aux_mex.mexa64
egm1b_aux_mex.mexmaci64
egm1b_aux_mex.mexw64
egm5b_aux_mex.mexmaci64
egm5b_aux_mex.mexw64
myinter1m_mex.mexa64
myinter1m_mex.mexmaci64
myinter1m_mex.mexw64
myinterp4_mex.mexa64
myinterp4_mex.mexw64

/public_files/public_code/main text/HANK-1/functions/mex-source:

EGM_Step5bK_BLAS_SS_mex.F90
EGM_Step5bK_BLAS_mex.F90
EGM_Step5bK_BLAS_mex.mexa64
EGM_Step5bK_BLAS_new_mex.F90
EGM_Step5bK_OMPmex.F90

EGM_Step5bK_OMPmex.F90~
 EGM_Step5bK_OMPmex.mexa64
 EGM_Step5bK_mex.F90
 EGM_Step5bK_mex.mexa64
 EGM_Step5bK_mex.mexw64
 EGM_Step5bwovarH_OMP_mex.F90
 EGM_Step5bwovarH_mex.F90
 F90_expect_mex.F90
 JDIteration_mex.F90
 ValueFunction_mex.F90
 ValueFunction_mex.F90.bak
 ValueFunction_mex.mexa64
 blas.f
 diagprod.c
 diagprod.mexa64
 egm1b_aux_OMP_mex.f90
 egm1b_aux_OMP_mex.mexa64
 egm1b_aux_mex.f90
 egm1b_aux_mex.mexa64
 egm5b_aux_OMP_mex.F90
 egm5b_aux_OMP_mex.F90~
 egm5b_aux_mex.F90
 expect_mex.F90
 expect_mex_new.F90
 mex_my_files.m
 myinter1m_OMP_mex.F90
 myinter1m_OMP_mex.F90~
 myinter1m_OMP_mex.mexa64
 myinter1m_mex.F90
 myinter1m_mex.mexa64
 myinterp4_OMP_mex.F90
 myinterp4_OMP_mex.mexa64
 myinterp4_mex.F90
 myinterp4_mex.F90~
 myinterp4_mex.mexa64
 objfiles

/public_files/public_code/main text/HANK-1/functions/mex-source/objfiles:

/public_files/public_code/main text/HANK-2:

defineSS_pars.m
 functions
 mainskript.m
 mainskript_decomposition.m

/public_files/public_code/main text/HANK-2/functions:

01_shared

02_steadystate
03_fluctuations
mex
mex-source

/public_files/public_code/main text/HANK-2/functions/01_shared:

ExTransitions.m
Gen_BigTransH.m
Tauchen.m
diststats_liquidity.m
factor_returns.m
factor_returns_guess.m
makegrid.m
printpdf.m
rouwen.m
transition.m

/public_files/public_code/main text/HANK-2/functions/02_steadystate:

JDiteration.m
SS_stats.m
mainskript_steadystate.m
policies_SS.m
policyguess.m
steadystate.m
stochastics_variance.m

/public_files/public_code/main text/HANK-2/functions/03_fluctuations:

EGM_policyupdate.m
EGM_policyupdate_MIT.m
Fsys.m
SGU_solver.m
createSparseBasis.m
diststats_liquidity_weights.m
mainskript_statereduc.m
plot_IRFs_prep.m
portfolio_response.m
redistribution_table.m

/public_files/public_code/main text/HANK-2/functions/mex:

EGM_Step5bK_BLAS_SS_mex.mexa64
EGM_Step5bK_BLAS_SS_mex.mexmaci64
EGM_Step5bK_BLAS_mex.mexa64
EGM_Step5bK_BLAS_mex.mexmaci64
JDiteration_mex.mexa64
JDiteration_mex.mexmaci64
ValueFunction_mex.mexa64
ValueFunction_mex.mexmaci64

egm1b_aux_mex.mexa64
egm1b_aux_mex.mexmaci64
egm5b_aux_mex.mexmaci64
expect_mex.mexa64
expect_mex.mexmaci64
myinter1m_mex.mexa64
myinter1m_mex.mexmaci64
myinterp4_mex.mexa64

/public_files/public_code/main text/HANK-2/functions/mex-source:

EGM_Step5bK_BLAS_SS_mex.F90
EGM_Step5bK_BLAS_mex.F90
JDIteration_mex.F90
ValueFunction_mex.F90
blas.f
egm1b_aux_mex.f90
egm5b_aux_mex.F90
expect_mex.F90
mex_my_files.m
myinter1m_mex.F90
myinterp4_mex.F90

/public_files/public_code/main text/RANK:

+NKIM_RepAgent
NKIM_RepAgent
NKIM_RepAgent.log
NKIM_RepAgent.m
NKIM_RepAgent.mod
NKIM_RepAgent_dynamic.m
NKIM_RepAgent_results.mat
NKIM_RepAgent_set_auxiliary_variables.m
NKIM_RepAgent_static.m
NKIM_RepAgent_steadystate.m

/public_files/public_code/main text/RANK/+NKIM_RepAgent:

driver.m
dynamic.m
dynamic_g1.m
dynamic_g1_tt.m
dynamic_g2.m
dynamic_g2_tt.m
dynamic_g3.m
dynamic_g3_tt.m
dynamic_resid.m
dynamic_resid_g1.m
dynamic_resid_g1_g2.m
dynamic_resid_g1_g2_g3.m

dynamic_resid_tt.m
static.m
static_g1.m
static_g1_tt.m
static_g2.m
static_g2_tt.m
static_g3.m
static_g3_tt.m
static_resid.m
static_resid_g1.m
static_resid_g1_g2.m
static_resid_g1_g2_g3.m
static_resid_tt.m

/public_files/public_code/main text/RANK/NKIM_RepAgent:
Output
checksum

/public_files/public_code/main text/RANK/NKIM_RepAgent/Output:

/public_files/public_code/main text/saves:
figure1
figure2
figure3
figure4
figure5
figure7
table3

/public_files/public_code/main text/saves/figure1:

/public_files/public_code/main text/saves/figure2:

/public_files/public_code/main text/saves/figure3:

/public_files/public_code/main text/saves/figure4:

/public_files/public_code/main text/saves/figure5:

/public_files/public_code/main text/saves/figure7:

/public_files/public_code/main text/saves/table3:

appendix
data

load_Gommeetal.m
local_projections_aggr_quarterly.m
local_projections_cross_SCF.m
printpdf.m
run.m
saves
stata

/public_files/public_empirics/appendix:
descript_stats_SCF.m
load_Gommeetal.m
local_projections_aggr_quarterly.m
local_projections_aggr_quarterly_GK.m
local_projections_cross_SCF_MIDDLE.m
local_projections_cross_SCF_OLD.m
local_projections_cross_SCF_YOUNG.m
printpdf.m
run.m
saves

/public_files/public_empirics/appendix/saves:
figure2
figure3
figure4
figure5
figure6
table2

/public_files/public_empirics/appendix/saves/figure2:

/public_files/public_empirics/appendix/saves/figure3:

/public_files/public_empirics/appendix/saves/figure4:

/public_files/public_empirics/appendix/saves/figure5:

/public_files/public_empirics/appendix/saves/figure6:
IRF_SCF_PortfolioLiquidityPP_localprojection_middle.eps
IRF_SCF_PortfolioLiquidityPP_localprojection_old.eps
IRF_SCF_PortfolioLiquidityPP_localprojection_young.eps

/public_files/public_empirics/appendix/saves/table2:

/public_files/public_empirics/data:
FEDFUNDS.xlsx
Gommeetal_usdata.csv
Monetarydat.xlsx

TimeSeriesQuarterly.xlsx
Wieland_RR_MPshocks.mat

/public_files/public_empirics/saves:
figure6
figure7

/public_files/public_empirics/saves/figure6:

/public_files/public_empirics/saves/figure7:

/public_files/public_empirics/stata:
DataOutput.do
DataOutput_middle.do
DataOutput_old.do
DataOutput_young.do
Master_file.do
SCF_final_1983_2007.dta
SCFdata_stata_all.txt
SCFdata_stata_resi_all.txt
SCFdata_stata_resi_middle.txt
SCFdata_stata_resi_old.txt
SCFdata_stata_resi_young.txt