

From: Valerie Ramey vramey@stanford.edu
Subject: Re: Handbook of macro data
Date: January 8, 2026 at 12:55 PM
To: Christian Wolf ckwolf@mit.edu
Cc: Eric Y. Qian ericqian@princeton.edu, mikkelpm@uchicago.edu, montiel.olea@gmail.com

Dear Christian,

Yes, you have my permission to republish that data. In your documentation, it would be good to indicate that it is from my Handbook chapter and that many of the series (particularly the shock series) were shared with me by other authors.

Best,

Valerie

Thomas Sowell Senior Fellow
Hoover Institution
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<https://valerieramey.stanford.edu/>

From: Christian Wolf <ckwolf@mit.edu>
Sent: Thursday, January 8, 2026 9:47 AM
To: Valerie Ramey <vramey@stanford.edu>
Cc: Eric Y. Qian <ericqian@princeton.edu>; mikkelpm@uchicago.edu
<mikkelpm@uchicago.edu>; montiel.olea@gmail.com <montiel.olea@gmail.com>
Subject: Handbook of macro data

Dear Valerie,

Happy New Year! I hope all is well.

I'm writing regarding the data for your 2016 Handbook of Macroeconomics paper, "Macroeconomic Shocks and Their Propagation". Eric, Mikkol, Pepe (all cc'd) and I are currently preparing the replication package for our LP/VAR inference paper, and as part of the analysis there we are using some data from your 2016 paper, as available on your webpage. For the replication package we need to indicate that we have the right to republish that data; is that ok for you?

Many thanks in advance!

Best,
Christian (also on behalf of Eric, Mikkol, and Pepe)