Marina Khismatullina Bonn Graduate School of Economics University of Bonn 53113 Bonn, Germany Email: marina.k@uni-bonn.de

Michael Vogt
Department of Economics and
Hausdorff Center for Mathematics
University of Bonn
53113 Bonn, Germany
Email: michael.vogt@uni-bonn.de

## To the Editors of JASA

Dear Editors,

Please find attached the files for our manuscript Multiscale Inference for Non-parametric Time Trends. The submission consists of the paper itself, a supplemental document and a zip-folder with R-code in it. The supplemental document contains the proofs and technical arguments that are left out in the paper. The zip-folder provides the R-code for our simulations and applications. It also includes a readme-file which explains the overall structure of the code. We have submitted a long version of the paper in order to provide the referees with a detailed account of the estimation methods in the first stage of the review process. However, to meet the page limit of JASA, we are of course able and willing to shorten the paper in the course of the review process.

We look forward to hearing from you!

Yours sincerely, Marina Khismatullina and Michael Vogt