

Replication files of “Time Varying Structural Vector Autoregressions and Monetary Policy: A Corrigendum,” by Marco Del Negro and Giorgio Primiceri.

To replicate the estimation results of the paper (presented in the Online Appendix), run the code “main.m”

This code does the following:

- it loads the data file (“data.mat,” described in “data\_var3\_tb\_plusdescr.xlsx”)
- it launches the MCMC estimation algorithm (“tvsvr.m”)
- it processes the MCMC draws to construct the graphs presented in the online appendix (“NewGraphs.m”). Please note that the codes that process the results and construct these graphs are specific to the application presented in the paper.