Paul Bergin, Reuven Glick, Jyh-Lin Wu. "The Micro-Macro Disconnect of Purchasing-Power Parity," *Review of Economics and Statistics*, Vol. 95 (3), 2013. MS #14419

This document lists the original and intermediate datasets used for the analysis in the paper, with explanations in parentheses.

**List of input/original datasets:**
Path: "BerginGlickWu Replication\data_creation\original"

Real exchange rate
semiannual_aggregate_f1.dta (country pairs, traded goods, aggregate real exchange rate)
semiannual_aggregate_nt_f1.dta (country pairs, non-traded goods, aggregate real exchange rate)

Disaggregated prices
price_dispersion_lc_semiannual_f1.dta (disaggregated prices, local currency)
price_dispersion_nt_lc_semiannual_f1.dta (non-traded disaggregated prices, local currency)

Nominal exchange rate and nominal aggregate prices
agg_semiannual_nom_xr_f1.dta (nominal exchange rate)
semiannual_aggregate_lc_f1.dta (aggregated local prices)

Raw data from Imbs et al. (Table 5)
Path: In "ImbsRawdata"
Aggprices_lc.csv (Aggregate relative prices)
Prices_lc.csv (Disaggregate prices)
US_prices.csv (U.S. disaggregate prices)
Xrdata.csv (Nominal exchange rate)

**List of intermediate datasets (the result of Step (1) in the documentation):**
Path: "BerginGlickWu Replication\data_creation\original"

Aggregated Real exchange rate
Aggregate_semiannual_nsc_drop1_f1_wide_indust.dta (aggregated real exchange rate, traded)
Aggregate_semiannual_nt_nsc_drop1_f1_wide_indust.dta (aggregated real exchange rate, non-traded)

Disaggregated prices
semiannual_nsc_drop1_f1_wide_indust.dta (disaggregated real prices)
semiannual_nt_nsc_drop1_f1_wide_indust.dta (non-traded disaggregated real prices)
semiannual_lc_newPT3_PWT_f1_wide_indust.dta (disaggregated nominal prices and exchange rates, local currency)

Nominal exchange rates and nominal aggregate prices
aggregate_semiannual_lc_drop1_f1_wide_indust.dta (aggregated local nominal prices and nominal exchange rate, 420 country pairs)

Data from Imbs et al.
Imbsdata_agg_lc_wide.dta (aggregate)
Imbsdata_sectoral_lc_wide.dta (disaggregate)

Generated with table output

irfcoeffs_only _semiannual_PW_f1_indust.dta (Table 8, only IRF coefficients)
irfcoeffs_newPT3_semiannual_PW_f1_indust.dta (Figures 1-5, IRF coefficients with impulse responses and variance decompositions by good)