Olivier Jeanne

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Replication package for "From Fiscal Deadlock to Financial Repression: Anatomy of a Fall" (IMF Economic Review)

ASBS.dta contains data about government debt holdings from Arslanalp and Tsuda (2014) and bank balance sheets data from the OECD financial accounts and balance-sheets database (except for the US, Canada and Japan, where bank balance sheet data come from national sources).

ASBSnorm.do expresses the relevant variables as shares of GDP

Fig_dell.do produces Figure 3 in the paper.

Fig_dellG7.do produces Figure 4 in the paper.

Fig_depexpansion.do produces Figure 5 in the paper.

Tab_thresreg.do produces the threshold regressions reported in Table 1 in the paper.

References

Arslanalp, Serkan and Takahiro Tsuda. 2014. Tracking global demand for advanced economy sovereign debt. *IMF Economic Review* 62(3): 430–464.
Data available at: https://www.imf.org/en/publications/wp/issues/2016/12/31/tracking-global-demand-for-advanced-economy-sovereign-debt-40135

OECD financial accounts and balance-sheets database
https://www.oecd.org/en/data/datasets/financial-accounts-and-balance-sheets.html