<div align="center">

Read Me for replication files:
Hedging Against Inflation: Housing vs. Equity
Daniel Fehrle
May 31, 2023

</div>

The folder contains the data and the code to replicate all Tables and Figures from the Paper "Hedging Against Inflation: Housing vs. Equity". Table 1 lists all scripts and the purpose to replicate the termed Tables and Figures. The code is written for MatLab®. The panel unit-root and cointegration estimators are additionally calculated with EViews®. "Database.m" creates the content of the workfile "panel.wf1". The Database is JSTdatasetR6.xlsx. I am grateful to everyone who contributed to https://www.macrohistory.net/database/

<div align="center">

Table 1: Folder

</div>

File Name	Purpose: Tables (T)/ Figures (F) / others
Tables	export folder
Data_code_base	T6, T7, TA4, TA5
Database	Make Eviews Data (See panel_coint)
decomp	T5
decomp_xh	TA3
HACpan_siv	func.
irf_vecm	func.
JSTdatasetR6.xlsx	JST MHDP Version 6, extended by Weights.xml
Longrun	T8, T9, T10 (Upperpart till GME), F5PaStraight, F5PbStraight
Longrund_50	T8, T9, T10 (GME$_{\geq 1950}$), F5PaDashed, F5PbDasehd, TB8, TB13, TB18
Longrund_50p	T8, T9, T10 (GME$^p_{\geq 1950}$), F5PcDashed, F5PdDasehd, TB9, TB14, TB19
Longrund_50y	T8, T9, T10 (GME$^y_{\geq 1950}$), F5PeDashed, F5PfDasehd TB10, TB15, TB20
Longrund_p	T8, T9, T10 (GME^p), F5PcStraight, F5PdStraight, TB6, TB11, TB16
Longrund_y	T8, T9, T10 (GME^y), F5PeStraight, F5PfStraight, TB7, TB12, TB17
Nonlinear_POLS	T3, T4, F3, F4
Nonlinear_POLS_xh	TA1, TA2, FA1, FA2
panel_coint.wf1	EViews workfile
Pic_long	F1
Pic_short	F2
table2latex	func.
vecm2	func.
Weights.xml	OECD CPI weights