**Code and Data for Replication**

**Citation:**Bauer Michael D., Glenn D. Rudebusch and Cynthia Wu, 2012, “Correcting Estimation Bias in Dynamic Term Structure Models,” Journal of Business and Economic Statistics, Vol. 30, Number 3, pages 454-467.

This ZIP file contains all necessary code and data for replicating the empirical results in the paper, with the exception of the Monte Carlo simulation results.

The code and data for replicating the results in Section 4 is in “replication\_section4” – simply run the Matlab script “main\_section4.m” which will display the results for the tables in the console and plot the Figure 1. The other folder contains the required files for replicating the results in Section 5.

In case of questions, please contact:

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