**Gauss codes and data for**

**“Conventional and Unconventional Monetary Policy Reaction to Uncertainty in Advanced Economies: Evidence from Quantile Regressions”**

**By Christina Christou, Ruthira Naraidoo and Rangan Gupta**

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The package contains following files:

1. TR\_Lee\_SNDE.prg is the main code for estimating Taylor-type rules using the quantile (IVQ) methodology of Lee (Lee, S., 2007, Endogeneity in quantile regression models: A control function approach. Journal of Econometrics, 141, 1131–1158).

Quantile results reported in Table2, Tables A1-A5 are obtained using TR\_Lee\_SNDE.prg. Note that TR\_Lee\_SNDE.prg uses the procedure “Lee.proc” which was provided by Prof. Sokbae Lee ([sokbae@gmail.com](mailto:sokbae@gmail.com)). The procedure can be requested from the author.

1. Results in Table 1 are obtained using standard commands in Stata.
2. The file DataSet.xls contains the dataset we used.