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Measuring Economic Policy Uncertainty Scott R. Baker, Nicholas Bloom, and Steven J. Davis NBER Working Paper No. 21633 October 2015 JEL No. D80,E22,E66,G18,L50

### **MEASURING ECONOMIC POLICY UNCERTAINTY NATIONAL BUREAU OF**

Measuring Economic Policy Uncertainty Scott R. Baker,<sup>a</sup> Nicholas Bloom,<sup>b</sup> and Steven J. Davis<sup>c</sup> 10 March 2016 Abstract: We develop a new index of economic policy uncertainty (EPU) based on newspaper

### **Measuring Economic Policy Uncertainty**

Preliminary versions of economic research. The Time-Varying Effect of Monetary Policy on Asset Prices. Pascal Paul  Federal Reserve Bank of San Francisco Email: pascal.paul@sf.frb.org . First online version: November 2015.

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