Supplementary material for the paper:

Oil price pass-through into core inflation*

To appear on The Energy Journal

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Abstract

This document contains supplementary material for the paper “Oil price pass-through into core inflation”. In Part A, we plot each of the core US price indexes together with the real oil price, and in Part B, we plot the annualized monthly percentage change (and the 12-month change) of each of the core US price indexes. Finally, in Part C, we show IRF for each of the US core PCE prices indexes, while in Part D, we show IRF for each of the EA core HICP indexes.

*Disclaimer: the views expressed in this paper are those of the authors and do not necessarily reflect the views and policies of the Banca d’Italia or the Eurosystem, and of the Board of Governors or the Federal Reserve System.
Part A:

*US PCE prices and oil price*
Red = PCE price index — Blue = Real oil price

Part A: US PCE prices and oil price
Red = PCE price index — Blue = Real oil price

Part A: US PCE prices and oil price
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Part A: US PCE prices and oil price
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Part A: US PCE prices and oil price
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Part A: US PCE prices and oil price
Part B:

*US PCE prices*

*annualized percentage changes*
Blue = Annualized monthly percentage change — Red = 12-month percentage change

Part B: US PCE prices: annualized percentge changes
Blue = Annualized monthly percentage change — Red = 12-month percentage change

Part B: US PCE prices: annualized percentge changes
Supplementary Materials NOT FOR PUBLICATION

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**Part B:** US PCE prices: annualized percentage changes
Blue = Annualized monthly percentage change — Red = 12-month percentage change

Part B: US PCE prices: annualized percentage changes
Part C:

Impulse response functions
for disaggregate US prices
Part C: Impulse response functions for disaggregate US prices
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Part D:

*Impulse response functions for disaggregate euro area prices*
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