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Finance and Economics Discussion Series: The TIPS Yield Curve and Inflation Compensation

United States Federal Reserve Board, Refet S. Gürkaynak

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*.For over ten years, the U.S. Treasury has issued index-linked debt. Federal Reserve Board staff have fitted a yield curve to these indexed securities at the daily frequency from the start of 1999 to the present. This paper describes the methodology that is used and makes the estimates public. Comparison with the corresponding nominal yield curve allows measures...

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- Authored by Refet S Gürkaynak
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