

This file details how to access the data underlying the paper "Exposure to Grocery Price and Inflation Expectations" by F. D'Acunto, U. Malmendier, J. Ospina, and M. Weber, published in the Journal of Political Economy.

The paper uses customized survey data from panelists in the Kilts-Nielsen homescan panel matched with measures of realized inflation based on microdata from Kilts Nielsen homescan panel. The measures are the Researchers' own analyses calculated (or derived) based in part on data from The Nielsen Company (US), LLC and marketing databases provided by the Kilts Center for Marketing Data Center at The University of Chicago Booth School of Business.

The conclusions drawn from the Nielsen data are those of the researchers and do not reflect the views of Nielsen. Nielsen is not responsible for, had no role in, and was not involved in analyzing and preparing the results reported herein.

Earlier versions of this paper have circulated with the titles "Salient Price Changes, Inflation Expectations, and Household Behavior" and "Exposure to Daily Price Changes and Inflation Expectations."

Interested researchers can signup for data access under

<https://www.chicagobooth.edu/research/kilts/datasets/nielsen>

which contains the raw homescan panel data but also the matched data on inflation expectations from our customized survey as well as the derived measures of realized inflation. The matched data is in a folder called

"Inflation experiences and expectations\Data\".

Once the researchers have access to the data, they can run the do file called

"JPE_Tables_Final.do"

which replicates all tables as they appear in the draft.