In this file, we describe which MATLAB routines and Excel spreadsheets are relevant to various parts of the paper and Online Appendix. These are described in the order of their appearance.

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Section III.B - The file **basic_simulations.m** contains the routines for generating the random networks discussed in this section and recording the various outcome variables. The parameters in this routine were set as described in the paper. We exported the output from MATLAB arrays to Excel spreadsheets.

The output from the simulation runs that we used to make Figures 2, 4, and 5 are in the file **NewSimulationsOutput-sept-17-2012-WithFirstFailureCounts.xlsx**. All data for these figures are drawn from spreadsheet **New Simul.s Sept 5 w Integr** in that file (the exact cells can be examined by right-clicking any curve on a graph in Excel, clicking *Select Data* and clicking *Edit* for a particular series).
We describe spreadsheets as filename/spreadsheet_name

Figure 2(a) is in **NewSimulationsOutput-sept-17-2012-WithFirstFailureCounts.xlsx / Contagion c=.5 theta=.93**.

Figure 2(b) is in **NewSimulationsOutput-sept-17-2012-WithFirstFailureCounts.xlsx / New Contagion Chart c=.5**

Figure 4(a) is in **NewSimulationsOutput-sept-17-2012-WithFirstFailureCounts.xlsx / New Contagion Chart theta=.93 u**.

Figure 4(b) is in **NewSimulationsOutput-sept-17-2012-WithFirstFailureCounts.xlsx / New Contagion Chart theta=.96**.

Figure 5 is in **NewSimulationsOutput-sept-17-2012-WithFirstFailureCounts.xlsx / Integration Chart theta=.8.**

Section IV.A – The core-periphery networks were generated using the code in **sim_nov_18_core_periphery.m**. The output is stored in **AdditionalSimulationOutput-Dec-5-2012.xlsx/ C-P 2 lev Per initial model**. It is used to generate Figure 6(a), which is in **AdditionalSimulationOutput-Dec-5-2012.xlsx/C-P 2 lev Core initial**; it is also used to generate Figure 6(b), which is in **AdditionalSimulationOutput-Dec-5-2012.xlsx** / **C-P 2 lev Per initial C-Fa**.

The homophily/segregation model networks were generated using the code in **sim_nov_18_homophily_v2.m.** The output is stored in **AdditionalSimulationOutput-Dec-5-2012.xlsx/ homophily model**, and it was used to generate Figure 7, which is in **AdditionalSimulationOutput-Dec-5-2012.xlsx / homophily chart truncated**.

Section V – The computation of the **A** matrix and simulation of the cascades were done by the code in **cascades_europe_aug_28_2014**.

ONLINE APPENDIX

Section 4.1 - For the power-law simulations, we used **sim_dec_12_power_d_vary.m** and **sim_dec_12_power_in_d_vary.m**. The output from the simulation is in **AdditionalSimulationOutput-Dec-15-2012.xlsx/power out model** and **AdditionalSimulationOutput-Dec-15-2012.xlsx/power in model**. Figure 4(a) was made using **AdditionalSimulationOutput-Dec-15-2012.xlsx/power out model** and appears in **AdditionalSimulationOutput-Dec-15-2012.xlsx/Power_out_by_gamma_and_d**. Figure 4(b) was made using **AdditionalSimulationOutput-Dec-15-2012.xlsx/power out model** and appears in **AdditionalSimulationOutput-Dec-15-2012.xlsx/ Power_in_by_gamma_and_d**.

Section 4.2 – For the Correlated Asset Holdings simulations, we used **sim_dec_14_simple_correlated.m**. The output is in **AdditionalSimulationOutput-Dec-15-2012.xlsx /Simple Correlated**. It was used to make Figure 5(a) (**AdditionalSimulationOutput-Dec-15-2012.xlsx /Av Failures by rho and s**) and Figure 5(b) (**AdditionalSimulationOutput-Dec-15-2012.xlsx/Var Failures by rho and s**)

Section 4.3 – For the Common Asset Holdings simulations, we ran the simulations using **sim_dec_12_homophily_correlated.m** and stored the output in **AdditionalSimulationOutput-Dec-15-2012.xlsx/Correlated Shocks**. This spreadsheet contains the data justifying the claims made in Section 4.3; spreadsheet **AdditionalSimulationOutput-Dec-15-2012.xlsx / Pivot Correlated Shocks** summarizes the data.