

1. Matlab Files for Simulations

Files in folder “Simulation\Main Simulation Codes”	
File Name	Description
Main_Correct_Specification.m	Estimates both semiparametric and parametric models with true marginal distributions being standard normal
Main_Missspecification_Mixture.m	Estimates both semiparametric and parametric models with true marginal distributions being a mixture of normal
Main_Misspecification_T3.m	Estimates both semiparametric and parametric models with true marginal distributions being t(3) *Standard normal distribution function for function G in semiparametric models
Main_Misspecification_T3_GT.m	Estimates both semiparametric and parametric models with true marginal distributions being t(3) *The distribution function of t(3) for function G in semiparametric models

Files in folder “Simulation\Bootstrap CI”	
File Name	Description
MainCode_Bootstrap_CIs.m	Estimates both bootstrap CIs using a normal approximation and bootstrap percentile CIs in a semiparametric model
MainCode_Coverage_Calculation.m	Computes the coverage probabilities. *This file should be run after obtaining CIs from “MainCode_Bootstrap_CIs,m”

2. Files for the Empirical Application

File Name	Description
MainCode_Semi_Empirical.m	Estimates a semiparametric model Provides bootstrap standard errors
MainCode_Par_Empirical.m	Estimates a parametric model Provides bootstrap standard errors
011719_Dataset.xlsx	Contains the data Continuous variables are standardized