A Package for Monte Carlo Simulations and Empirical Application in Han and Lee (2019)

1. Matlab Files for Simulations

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| 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 |

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| 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” |

1. Files for the Empirical Application

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| 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 |