

This gives a description of all the files in this directory

- data\_moments is the auxiliary moments with their standard errors (computed in Aux\_mod director)
- parin is the final set of estimated parameter
- Makefile is the makefile to compile code

The rest of the files are fortran code to be run using mpifortran (we ran it using 80 processors). We start with the main code to run the programs

- modnew.f90-this is the primary code that runs the code-there is a head node that does the calculation and worker nodes that simulate the pieces
- fsii.f90 evaluates the function and is called by the main node-it gets the information from the worker nodes
- f2.f90 just calls fsii.f90 (different optimizers have different default ways of calling them)
- ggg.f90 constructs a module that defines the global data
- calclik.f90 is used to calculate the likelihood function weights for importance sampling
- simdat.f90 simulates model (is only needed for standard indirect inference without importance sampling)
- calc\_aux.f90,femom.f90, and calth.f90 calculate different auxiliary model on the simulated data

The rest of the programs are for standard calculations not special to this program

- uniran.f generates uniform random variables
- drnor.f90 generates normal random variables
- outer.f90 calculates outer products in various ways
- inthaz.f90 calculates the integrated hazard and its inverse
- matrix\_inverse.f90 inverts a matrix and uses m33inv.f90
- opt.f gradient based optimizer
- subplx.f non gradient based optimizer