

This gives a description of all the files in this directory

These are all versions of lyx code that was used to run the monte carlo. In practice we used parallelizable code-but to just give the basic programs we do not do that here. The basic parameters (number of covariates, simulations etc) in the default here is lower than what we used in practice but we constructed something that should be easy to run.

There are essentially three different main programs to be run separately:

- mkdata.jl draws the parameter that govern the data generation process and saves them to bdata.jld
- main.jl is the main program to implement the monte carlo
  - data.jl: produces the raw data
  - logit.jl: contains logit functions
  - aux\_mod.jl: contains the code for the auxiliary model and runs it on the actual data
  - base.jl: runs the basic (nonsmooth) version of indirect inference
  - isw.jl: runs the importance sampling weights version of indirect inference
  - gif.jl: runs the generalized indirect inference version
- lamopt.jl is the program that uses the procedure we used to calculate the bandwidth for the generalized indirect inference procedure. Uses a subset of the programs for the main data.