

Inference Based on SVARs Identified with Sign and Zero Restrictions: Theory and Applications

Replication Files

Jonas E. Arias*

Juan F. Rubio-Ramírez†

Daniel F. Waggoner‡

December 16, 2017

The replication files are written in MATLAB R2016a. For details about the algorithms see the supplemental material [Arias, Rubio-Ramirez, and Waggoner \(2017\)](#). To replicate the figures and tables in the paper—or in the supplemental material—locate the directory associated with the desired figure or table and execute the file: `run_mainfile.m`.

Note that the timings reported in Table IV of the paper depend on the specific machine and on CPU usage. One should expect to replicate a similar pattern to that reported in the table using a MacBook Pro with 2.3GHz Intel i7 processor and 16GB of RAM.

References

ARIAS, J., J. F. RUBIO-RAMIREZ, AND D. F. WAGGONER (2017): “Supplement to: Inference Based on SVARs Identified with Sign and Zero Restrictions: Theory and Applications,” *Econometrica Supplemental Material*.

*FEDERAL RESERVE BANK OF PHILADELPHIA. Email: jonas.arias@phil.frb.org

†EMORY UNIVERSITY, BBVA RESEARCH, AND FEDERAL RESERVE BANK OF ATLANTA. Email: juan.rubio-ramirez@emory.edu

‡FEDERAL RESERVE BANK OF ATLANTA. Email: dwaggoner@frbatlanta.org