Replication Files for "Conditional Linear Combination Tests for Weakly Identified Models"

Code underlying the simulations calibrated to data from Yogo (2004) may be found in the "Yogo Simulations" folder. In particular, code to simulate the power of the PI and MM tests may be found in the "PI and MM sim Replication files" subfolder, where the main file is "Yogo_power_sim_materfile," while code to simulate the power of QLR and pQLR tests may be found in the "QLR Replication Files" subfolder, where the main file is again "Yogo_power_sim_masterfile."

Code underlying the confidence sets reported for the Angrist and Kruger (1991) data may be found in the "Angrist Krueger Application" folder. In particular, PI confidence sets are calculated by the file "CLC_CS_Calc," while QLR confidence sets are calculated by the file "QLR_CS_Calc." The data for this application was downloaded from Josh Angrist's website: http://economics.mit.edu/faculty/angrist/data1/data.