

Nonparametric Estimation of Triangular Simultaneous Equations Models under Weak Identification: Description of the Matlab Files for Replications

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NPweakIV_figures23.m: This file simulates the penalized and unpenalized estimators for Figures 2–3.

NPweakIV_table1.m: This file simulates bias, variance and MSE of the penalized and unpenalized estimators for Table 1.

NPweakIV_lepskii.m: This file simulates bias and variance the data-driven choice of the penalization parameter (i.e., the Lepskii method).

class_data.mat: This file contains the dataset used in the application section (Section 8).

NPweakIV_classsize_figure45.m: This file calculates the penalized and unpenalized estimators using “class_data.mat” for Figures 4–5.

NPweakIV_classsize_lepskii.m: This file calculates the data-driven penalization parameter used for Figure 5.