The files attached were used in the empirical section of the paper “Identification and Inference in Ascending Auctions with Correlated Private Values” by Aradillas-Lopez, Gandhi and Quint.

The file “data_file_auctions.asc” includes the Timber data set employed. The variables (in order of columns) are: N, Transaction Price, Saleval, Mfgcost, Harvcost, Species Concentration, Inventory, Apprice and Total Volume.

*The programs with extension “.g” are written in the matrix language Gauss, and some of them require the Gauss library "maxlik" to run. Here is a brief description of each one:

“expected_profits_conditional_on_X_only.g” – Estimates our lower and upper bounds, along with IPV profits and the confidence intervals for each, conditional on X, unconditional on N.

“expected_profits_conditional_on_X_and_N.g” – Estimates our lower and upper bounds, along with IPV profits and the confidence intervals for each, conditional on X and N.

“bidder_surplus_conditional_on_X_only.g” – Estimates our lower and upper bounds, along with IPV expected bidder surplus and the confidence intervals for each, conditional on X, unconditional on N.

“bidder_surplus_conditional_on_X_and_N.g” – Estimates our lower and upper bounds, along with IPV expected bidder surplus and the confidence intervals for each, conditional on X and N.

“counterfactual_reserve_analysis_program.g” – This program was used in the counterfactual reserve-price policy analysis section of the paper.

“parametric_reference_model.g”, "bandwidths_program_profits_conditional_X_and_N.g" and "bandwidths_program_profits_conditional_X_only.g"– These programs involve the parametric reference model and the bandwidth selection procedure described in the online appendix of the paper.

*The remaining “.asc” and “.dat” files included are used as inputs in some of the Gauss programs described above.