

MATLAB

Thomas H. Jørgensen

tjo@econ.ku.dk

May 6, 2019

Main Differences to Python

Matlab and Python is **VERY** similar!

but...

- ❶ **Indentation** does NOT matter, **end**-statements does!
- ❷ **Semi-colon** at the end of (most) lines are required!
(unless you want all your lines printed to the screen, off course...)
- ❸ **Base 1** in Matlab!
- ❹ **Matrix-oriented** (thus not as general purpose)
- ❺ **Copies**, not references (Lazy copy-on-write)
- ❻ **No named arguments**, default values annoying in Matlab
- ❼ **One function** per each .m-file
 - ❶ ARGH!
 - ❷ Classes (. notation)

Introduction to Matlab

- ① Command line
- ② Workspace
- ③ Editor (script), .m
- ④ Notebook, .mlx

Example: Estimation, Notebook

Simulated Minimum Distance (SMD)

aka

Method of Simulated Moments (MSM)

aka

Indirect Inference (II)

- Work-horse estimation approach
- Why you should care:
 - ① Based on simulations on a computer (duh...)
 - ② You can estimate complex models *without* having access to individual register data!

Thesis potential!