

README File for Demo Codes for S&P 100 Data

Tables

- **Table 3:** Generated using the MATLAB code '`maximaplots_sp100.m`'.
- **Table 4 and Table 6:**
 1. Run the R codes '`SP100-processed2022acf.R`' and '`SP100-processed2022acgb2.R`' to obtain estimated parameter values, saved as:
"SP100paraacgb2New.csv",
"SP100likeacgb2New.csv"
 2. Use the MATLAB codes '`Example02solveAcGB2SP100Tab6exp.m`' and '`Example02solveAcFSP100Tab6exp.m`' to refine the estimates and compute Fisher information matrices and standard errors (s.e.).
- **Table 8:** Run the MATLAB code '`Example02threedatasetsfittingKSgof.m`'.
 - **Note:** This performs Monte Carlo tests. The output may vary slightly from the values in the paper due to differences in seed numbers or random number generators.
- **Table 9:** Run the MATLAB code '`recoveredplots_sp100.m`'.
- **Table 10:** Run the MATLAB code '`Example02threedatasetsforecasting.m`'.
 - **Note:** Same considerations as for Table 8 regarding output variability.

Figures

- **Figure 3:** Run the MATLAB code '`maximaplots_sp100.m`'.
- **Figure 5:** Run the MATLAB code '`recoveredplots_sp100.m`'.
- **Figure 8:** Run the MATLAB code '`Example02threedatasetsforecasting.m`'.
- **Figure 11:** Run the MATLAB code '`recoveredplots_sp100.m`'.