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"

1. 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**’.