Supplement to
"Model Calibration and Validation via Confidence Sets"

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The supplemental material contains:

- `Data.csv`: a `csv` file containing the data used for the application in Section 6 of the paper;

- `Plot.R`: an `R` file reading and plotting the data;

- `MCS.R`: an `R` file reading the data and computing the Model Confidence Set;

- `LDP.R`: an `R` file reading the data and computing the rate functions appearing in Large Deviations results.

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