

# SMM: Simulated Method of Moments

Matthew Harvey

December 14, 2017

## 1 Table 2

	$\alpha$	$\gamma$	$\rho$	$\sigma$
From the Paper	0.699	0.1647	0.111	0.857
From my SMM	0.13145318 (7.54373575e-01)	0.14542362 (1.95173122e-04)	0.01263214 (1.76335766e-02)	0.68445242 (4.51342484e-01)

## 2 Table 3

	$\alpha$	$\gamma$	$\rho$	$\sigma$	$\overline{\phi_0}$
From the Paper	0.6956 (0.01)	0.1331 (0.04)	0.0976 (0.02)	0.8932 (0.03)	0 (0.05)
From my SMM	0.76501685 (0.)	0.0.31149416 (0.10966463)	0.04515325 (0.27177116)	0.15614692 (0.01568339)	0.00181314 (0.29357451)

## 3 A Brief Word

The above tables provide the metrics from the paper and my SMM estimations of such metrics. The standard errors for each process are calculated in the parentheses.