0.0.1 Specification

Model/SMC Specification:

- **Model**: An Schorfheide

- **Pre-sample Date Range**:1959-Q3 through 1959-Q4

- **Date Range**: 1960-Q1 through 2018-Q4

- **Number of Particles**:2000

- $N_P hi$: 300

- $lambda$:2.1

- N_{SMC_blocks}: 1

- N_{MH_steps}: 1

- **Mixture Proportion**: 1

- **Resampling Threshold**: 0.5

- **Target Acceptance Rate**: 0.25

- **Initial Step-Size** (proposal covariance scaling factor): 0.5

Schedule Specification:

- **Fixed Schedule**: With the specified N_Φ and λ.

- **Adaptive Schedule**: With $\alpha = 0.97$.

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Number of estimations at each schedule specification: 20