**Linear GME examples**

**GAMS files:**

1. “Linear auto.gms”  
     
   Program utilizes the sample auto data set from Stata. The dataset has 74 observations. The program goes through linear primal GME, dual GME, cross entropy GME, GME NM, as well as an OLS for comparison. The program also presents the estimation of the SE of the estimated betas. Additionally it estimates the problem’s normalized entropy, pseudo R squared.
2. “Linear random.gms”  
     
   Program is the same as “Linear auto.gms” except that it generates the data used in the estimation.

**SAS files:**

1. “GME auto.sas”  
     
   Program is the SAS equivalent to “Linear auto.gms” from gams. The program specifies the supports for the betas as “priors”.
2. “GME random.sas”  
     
   Program is similar to “GME auto.sas” but generates the dataset to be utilized in the estimations.

**Stata files:**

1. User must run “gmentropylinear.ado” file and then save in c:/ado/plus/g
2. The help file “gmentropylinear.sthlp” should also be saved in c:/ado/plus/g
3. “GME auto example” runs the same estimation as “GME auto.sas” and “Linear auto.gms”