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Codes for the MCM in section 3 of "Dealing With Misspecification in Structural Macroeconometric Models" by Fabio Canova and Christian Matthes

The main program is

Main\_example\_2020.m

Which is located in the subdirectory: code\_CM\_two\_misspecified\_models

The other subdirectories contain auxiliary files needed for the MCMC estimation.

Single\_model has the files for the MCMC of AR(1), MA(1) and ARMA(1,1)

Estimated\_weight\_simple-example has the files for CL estimation.

Tables 1-3 have been constructed using a Lenovo Thinkpad with i7 processor and Matlab 2020b.

Running the codes on different computers may result in numerical differences.