

Manual for partially identified SVAR toolbox

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1 Overview

This toolbox provides various tools to compute confidence intervals and credible sets for Impulse Response Functions (IRF) set-identified SVAR models.

1. FREQUENTIST bounds using ANALYTICAL algorithm in GM2014
2. FREQUENTIST bounds using NUMERICAL algorithm in GM2014 (fmin-con)
3. BAYESIAN bounds using NUMERICAL algorithm (grid search)
4. FREQUENTIST bounds using NUMERICAL algorithm (grid search)
5. Robust BAYESIAN bounds using NUMERICAL algorithm (grid search) based on Giacomini and Kitagawa (2015) also computes projection confidence sets!

2 New in the second version

1. (to do) Use Matlab OOP
2. (to do) Includes

3 Description of input

1. (to do)