

Instructions to reproduce the paper results with R software

Description of files:

1. In the .R file “AB-SFC model_Multiplicity and not necessarily heterogeneity_implications...”, there is the code regarding the AB-SFC model with the parameter setup used to produce the results in Section 3 (Figure 2-5);
2. File .R “Figure 2-5” contains the code to reproduce figures 2,3 and 5;
3. File .R “Empirical Validation_Part1” contains the code to reproduce the dataset “crossandautocorrelationsmultivariate”;
4. File .R “Empirical Validation_Part2” contains the code to reproduce figures 6,7 and 8;
5. File .RData “Data_Montecarlo_Figure2-5” is the dataset containing results with montecarlo simulations of the AB model and aggregate version;
6. File .RData “crossandautocorrelationsmultivariate” contains the data on autocorrelations and crosscorrelations of GDP, investments and consumption computed for the multivariate analysis¹;
7. File .RData “multivariateanalysis” contains the time-series of main macroeconomic variables of the multivariate analysis;
8. File .R “Simulations and Appendix Figure 11” contains the code to reproduce figure 11

Instructions to reproduce results:

- One run simulation of the baseline model: launch “AB-SFC model_Multiplicity and not necessarily heterogeneity_implications....RData”
- Figures 2-5: Load “Data_Montecarlo_Figure2-5.RData” and launch file “Figure 2-5.R”;
- Figures 6-8: Load “crossandautocorrelationsmultivariate.RData” and launch file “Empirical Validation_Part2.R”;
- Figure 11: Launch file “Simulations and Appendix Figure 11”.

¹ AC and CC are computed for each time-series of each parameter setup (30.000 runs).