Code and data for reproducing the empirical results in the paper "Regression with linked data sets subject to linkage error"

This directory is divided into five main subdirectories.

- 1. Subdirectory table 2 contains MATLAB code and result files (.mat) that reproduce the results in table 2 of the paper.
- 2. Subdirectory figure3 contains MATLAB code and result files (.mat) reproducing the simulation results in figure 3. The robust approach in Slawski and Ben-David (2019) requires robustfit function in matlab.
- 3. Subdirectory figure 4 contains MATLAB code and result files (.mat) reproducing the simulation results in figure 4.
- 4. Subdirectory data contains data files reproducing the results in table 2, figure 3 and figure 4.
- 5. Subdirectory functions contains MATLAB code for specific algorithms and approaches in the paper.

Guide for the subdirectory table2, figure3 and figure4

- 1. Subdirectory contains three folders with .mat files that can contains result of running the code with prefix run. For figure3, the result is stored as x-y.mat.
- 2. Table 2 result are stored as error-est and r-square which correspond to relative error and \mathbb{R}^2 respectively.
- 3. For table2, running END takes long time due to large sample size.

Guide for the subdirectory data

1. The path for MATLAB code is already been set up in each code with prefix run, no need to add data into each folder before running the code

Guide for the subdirectory functions

1. Prefix EM stands for EM algorithm

- 2. Prefix DA stands for Data Augmentation
- 3. Suffix mixture stands for the mixture approach in Slawski, Diao and Ben-David (2020)
- 4. There are two mex file in the folder which is created by mex MATLAB 2019a.

To regenerate the results in the three subdirectories, call the files with prefix run, which in turn automatically call the corresponding files with prefix experiment. Note that execution of the latter will over-ride all existing .mat files.