

REL and Boosting Package

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This document briefly describes the code that implement the REL and the boosting-type greedy algorithm in my paper “[Econometric Estimation with High-Dimensional Moment Equalities](#)” via a demonstration with the Chinese trade data.

Prerequisite

To run the code, we need to install **MOSEK** and hook it up with Matlab. **MOSEK** is a commercial convex problem solver. It provides free academic license.

The Master Files

- **main_REL.m**: the master function for the relaxed empirical likelihood.
- **main_boosting.m**: the master function for the boosting procedure in my paper.
- Both master files depend on **trade_data.mat**, the data file for the Chinese empirical application in my paper.

Environment

The master files work on the author’s PC in Matlab 2014b