

Code to replicate Monte Carlo in

Kitamura-Stoye “Nonparametric Testing of Random Utility Models”

RUM_00_Call executes one take of the Monte Carlo. Parameters of the simulation can be set within this wrapper. See documentation in code.

The true probabilities used in the MC are stored in three distinct mat files in the \input subfolder. To change the *dgp* under consideration, adjust line 26 in the wrapper. If you want to change the *dgp*, simply change the file called in that line.

Please note that to execute, a CVX license file must be stored in the path identified in RUM_01_cvx.