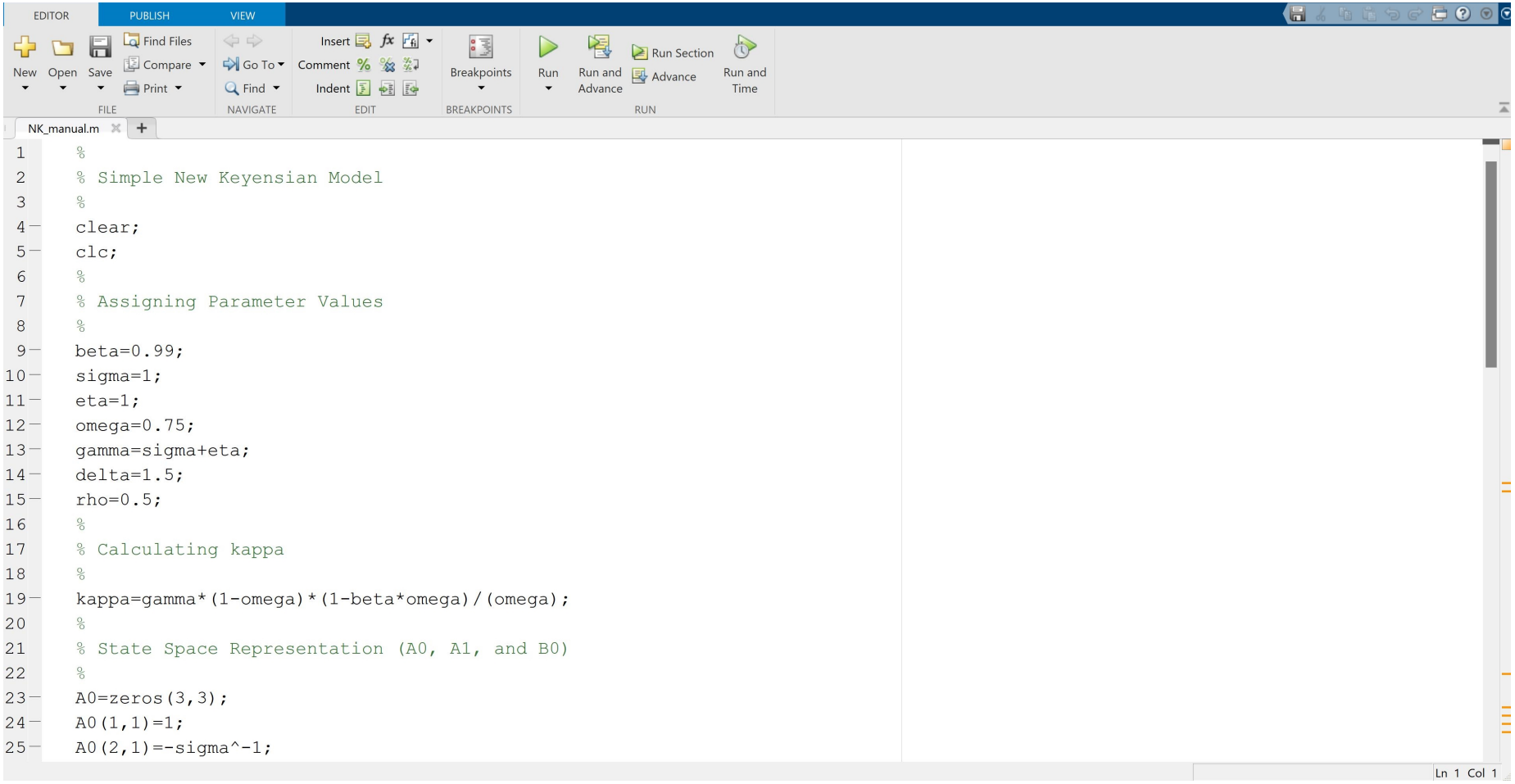
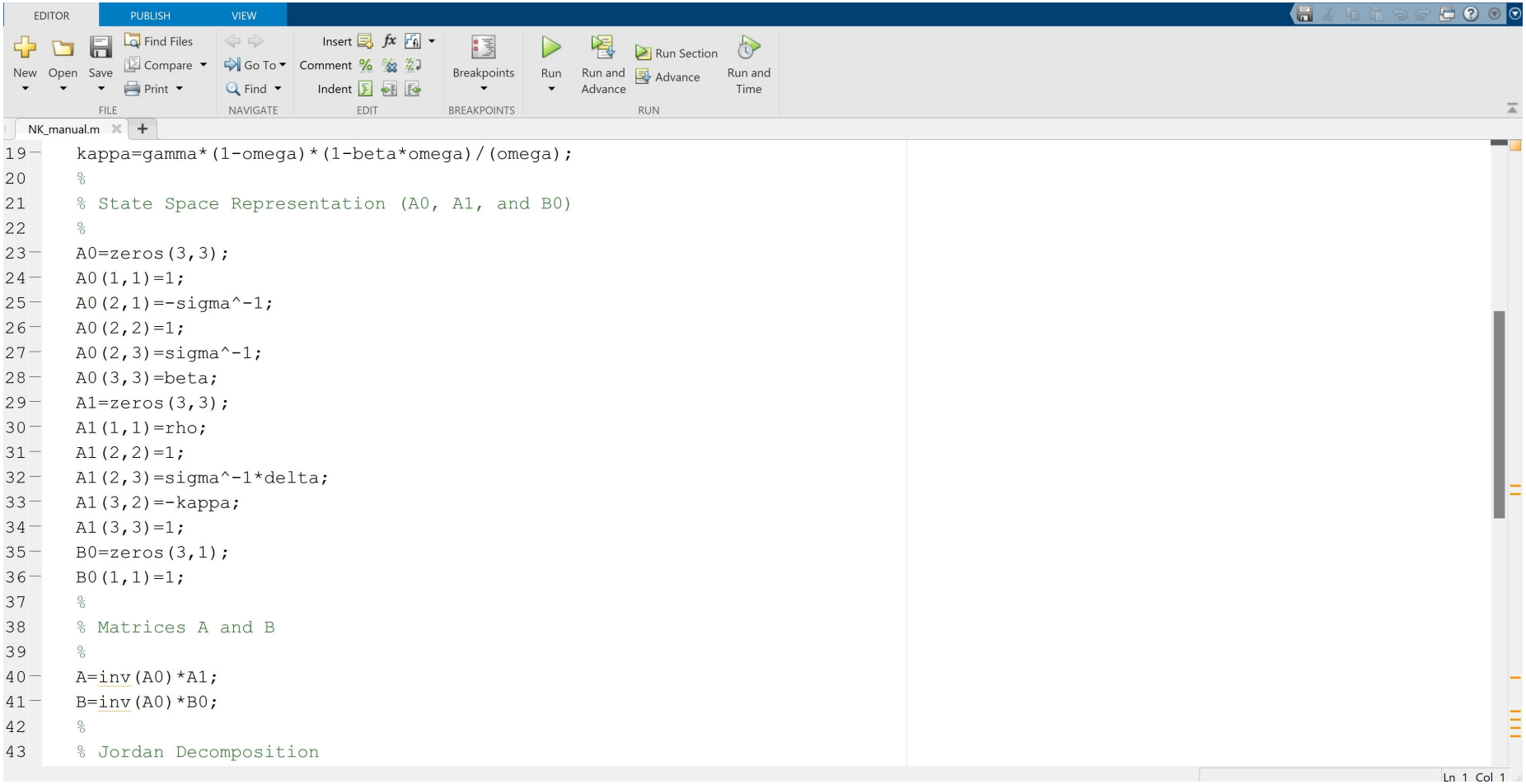
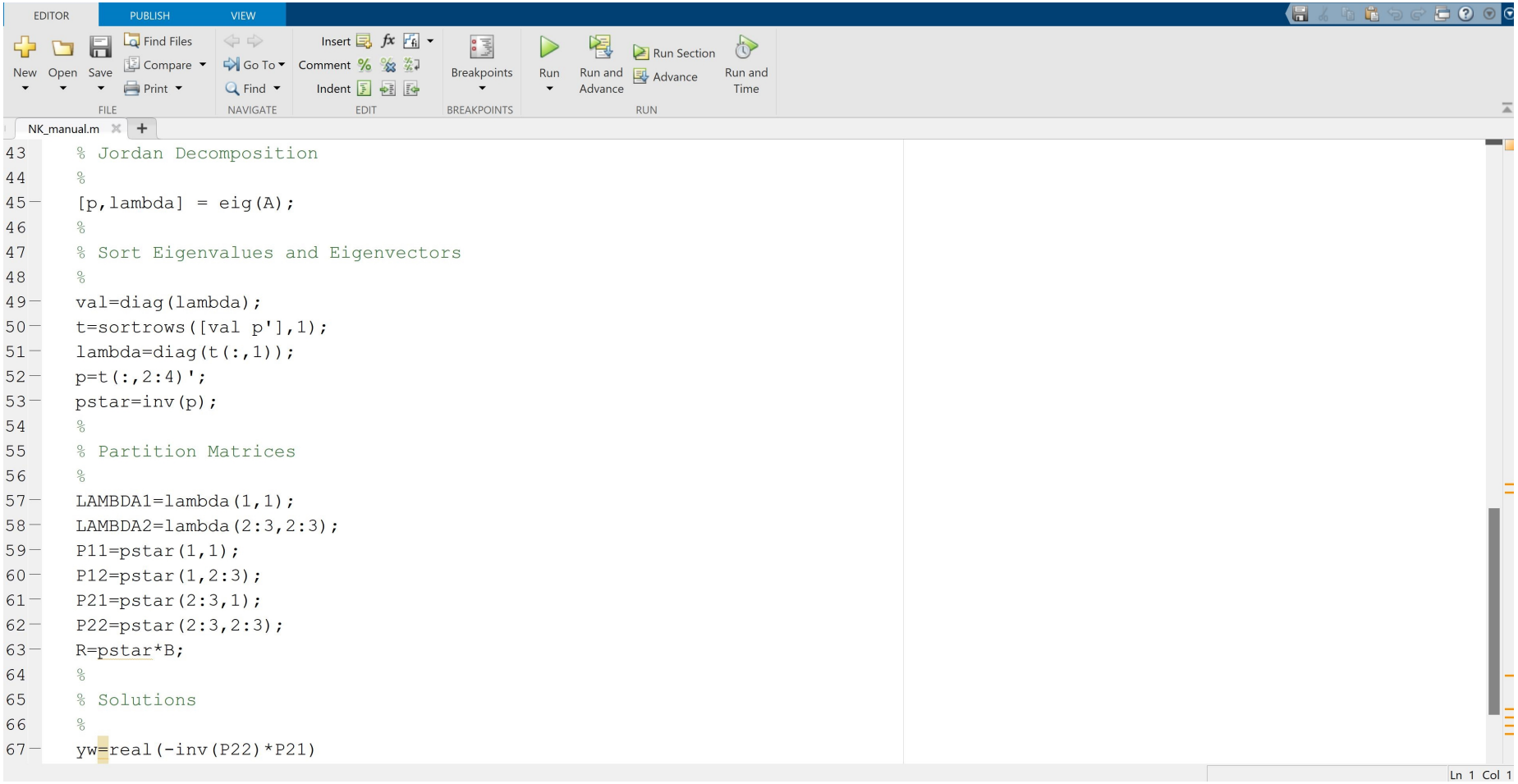
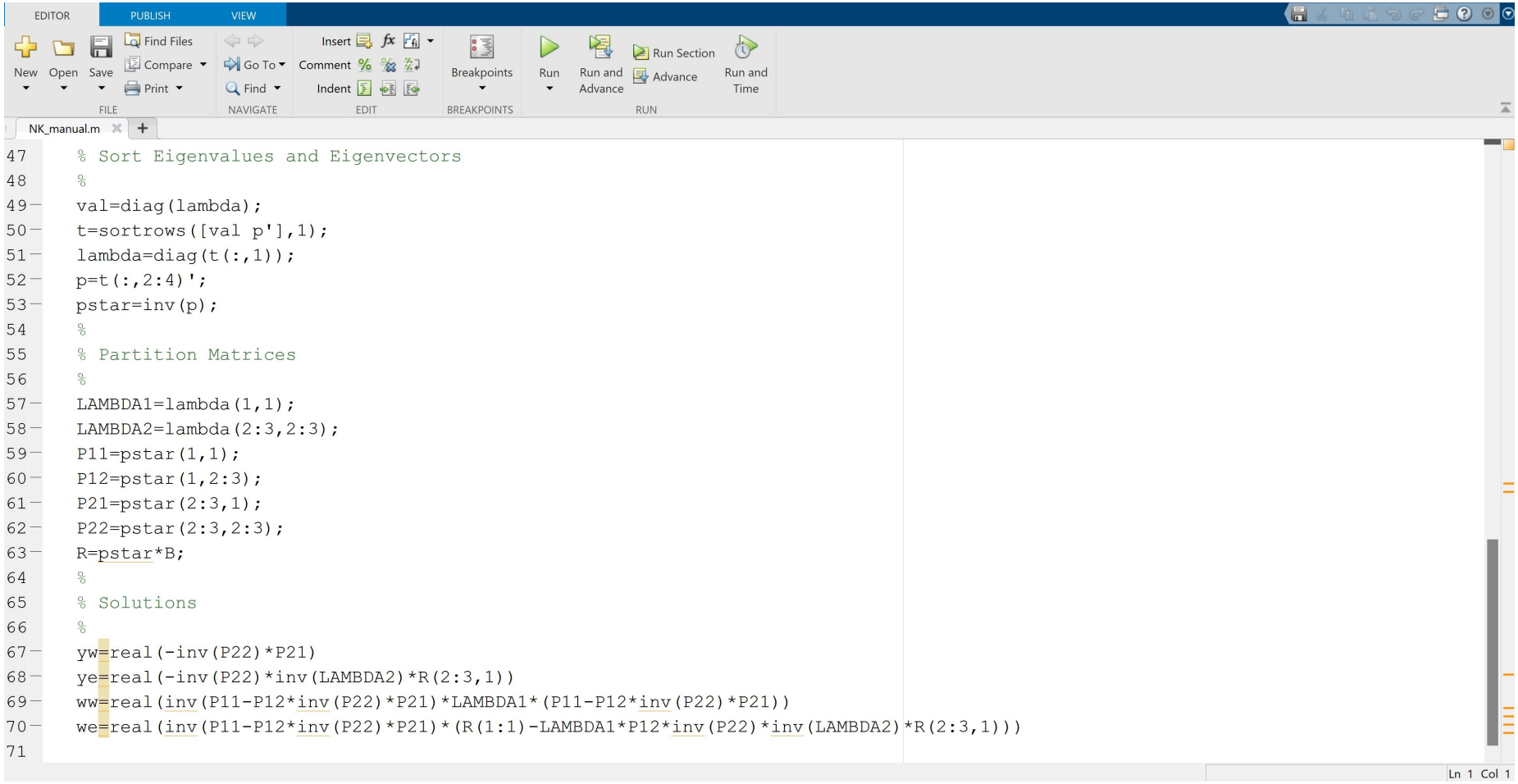
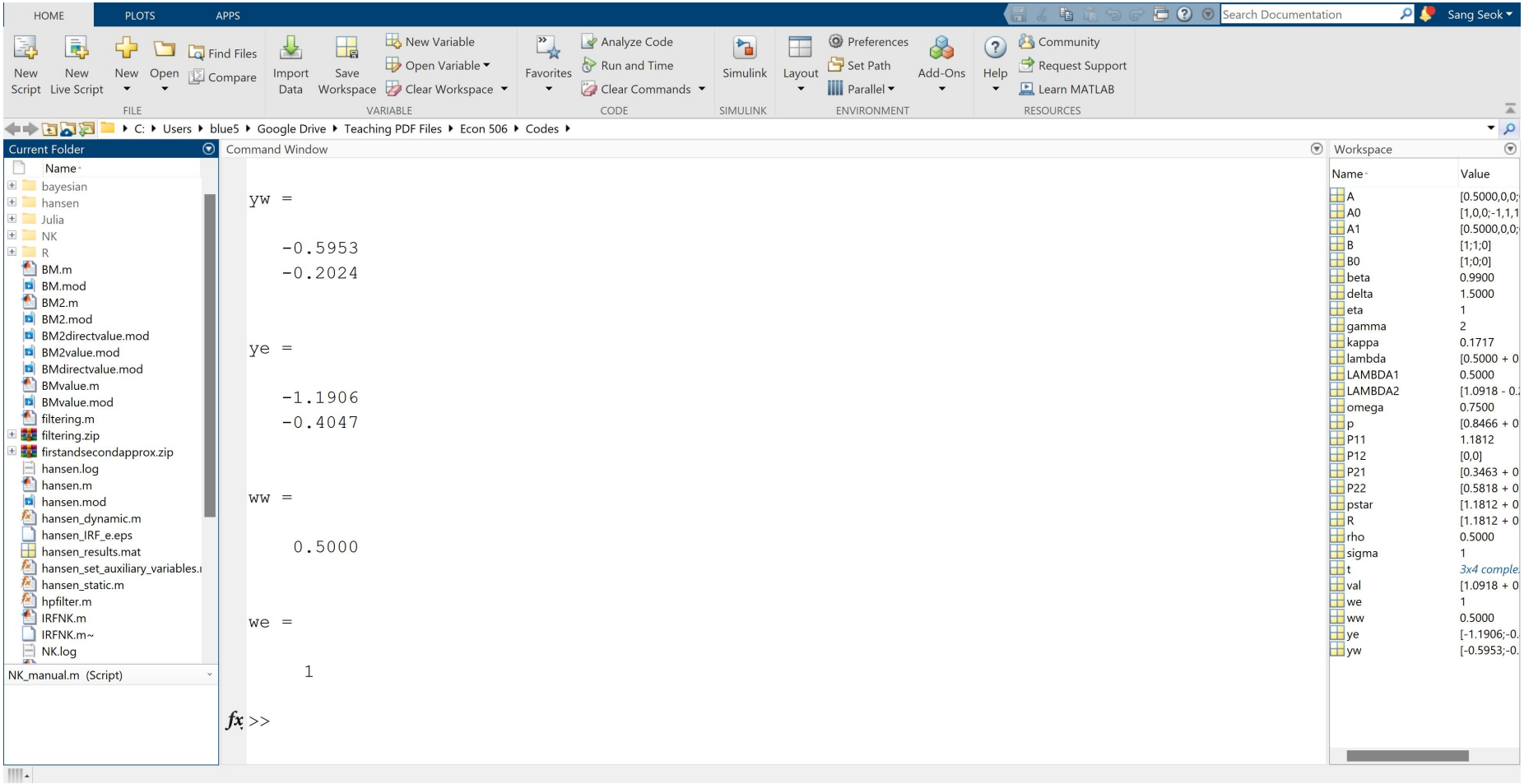
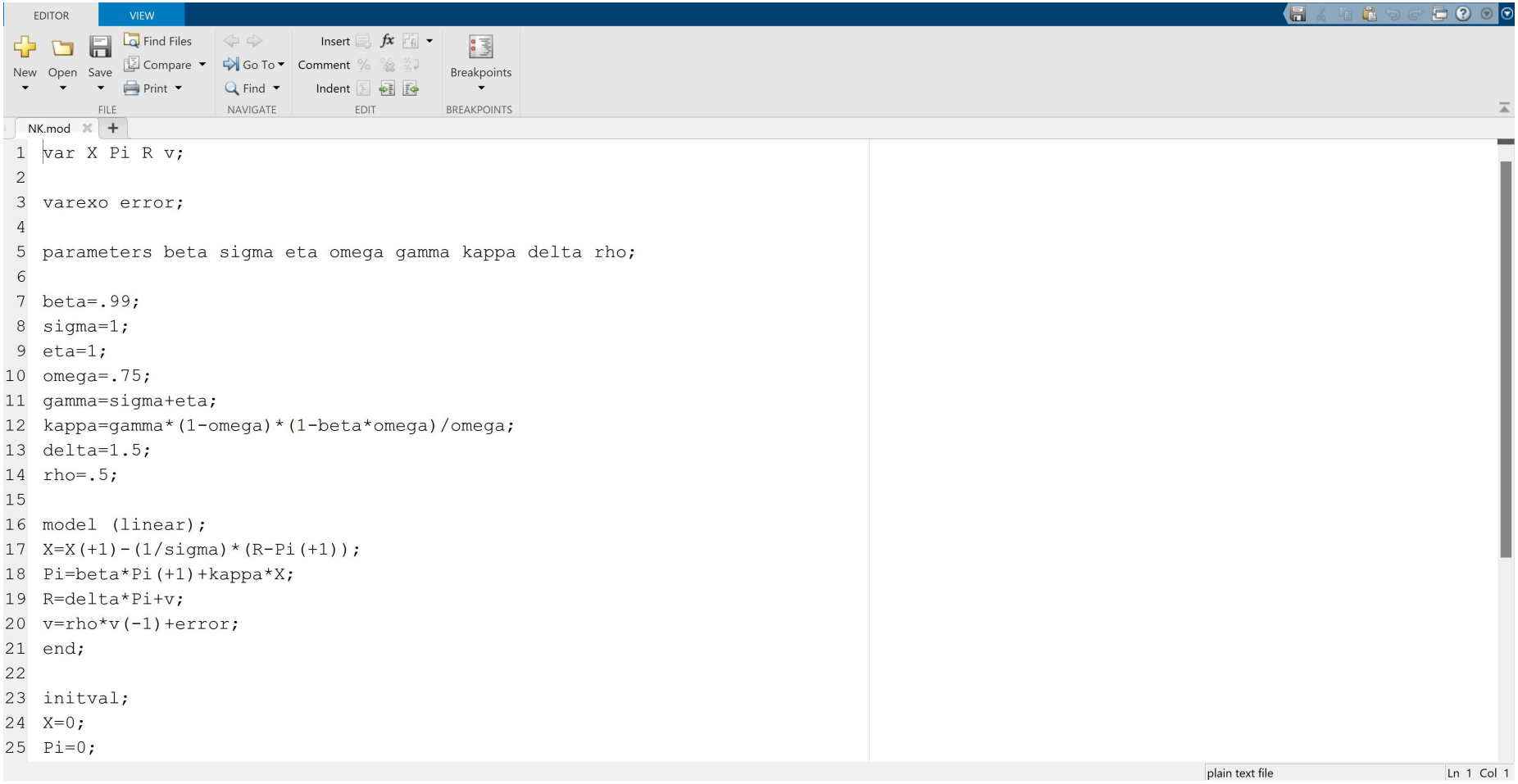

EDITOR
PUBLISH
VIEW
New
Open
Save
Find Files
Compare
Print
FILE
Go To
Find
NAVIGATE
Insert
Comment
Indent
EDIT
Breakpoints
BREAKPOINTS
Run
Run and Advance
Run Section
Advance
Run and Time
RUN
NK_manual.m
1 %
2 % Simple New Keyensian Model
3 %
4 clear;
5 clc;
6 %
7 % Assigning Parameter Values
8 %
9 beta=0.99;
10 sigma=1;
11 eta=1;
12 omega=0.75;
13 gamma=sigma+eta;
14 delta=1.5;
15 rho=0.5;
16 %
17 % Calculating kappa
18 %
19 kappa=gamma*(1-omega)*(1-beta*omega)/(omega);
20 %
21 % State Space Representation (A0, A1, and B0)
22 %
23 A0=zeros(3,3);
24 A0(1,1)=1;
25 A0(2,1)=-sigma^-1;
Ln 1 Col 1

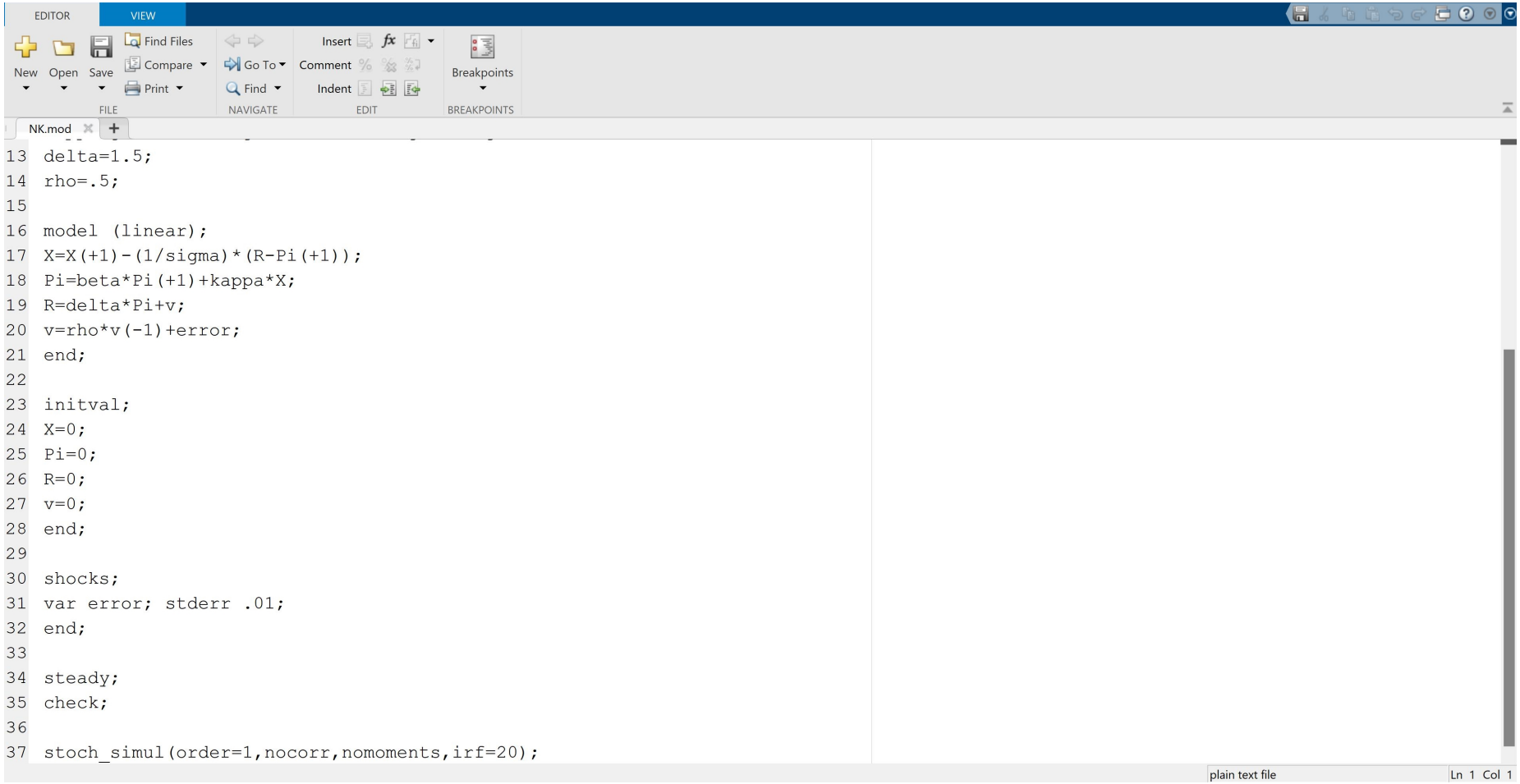

EDITOR
PUBLISH
VIEW
New
Open
Save
Find Files
Compare
Print
FILE
Go To
Find
NAVIGATE
Insert
Comment
Indent
EDIT
Breakpoints
BREAKPOINTS
Run
Run and Advance
Run Section
Advance
Run and Time
RUN
NK_manual.m
19 kappa=gamma*(1-omega)*(1-beta*omega)/(omega);
20 %
21 % State Space Representation (A0, A1, and B0)
22 %
23 A0=zeros(3,3);
24 A0(1,1)=1;
25 A0(2,1)=-sigma^-1;
26 A0(2,2)=1;
27 A0(2,3)=sigma^-1;
28 A0(3,3)=beta;
29 A1=zeros(3,3);
30 A1(1,1)=rho;
31 A1(2,2)=1;
32 A1(2,3)=sigma^-1*delta;
33 A1(3,2)=-kappa;
34 A1(3,3)=1;
35 B0=zeros(3,1);
36 B0(1,1)=1;
37 %
38 % Matrices A and B
39 %
40 A=inv(A0)*A1;
41 B=inv(A0)*B0;
42 %
43 % Jordan Decomposition
Ln 1 Col 1

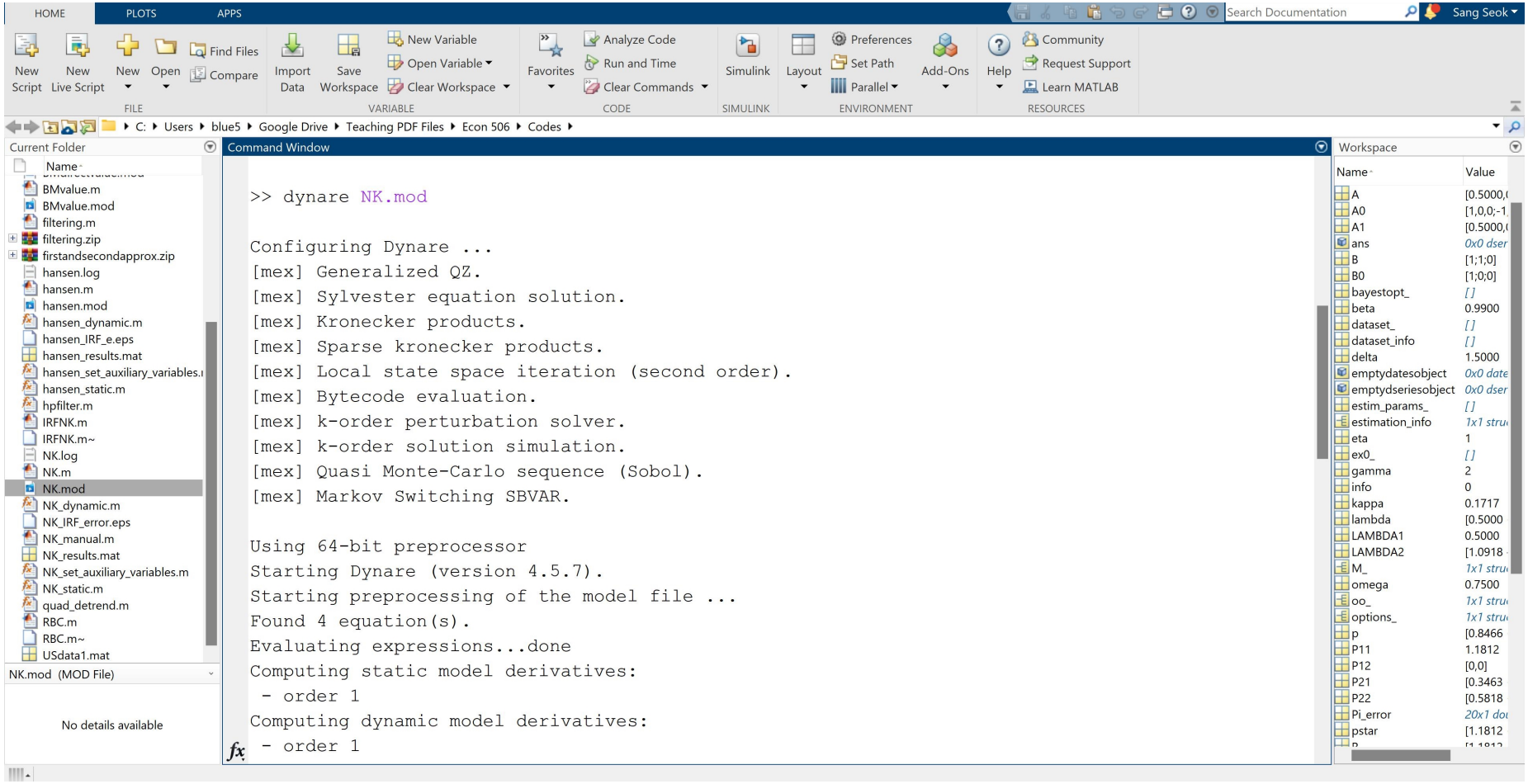

EDITOR
PUBLISH
VIEW
New
Open
Save
Find Files
Compare
Print
FILE
Go To
Find
NAVIGATE
Insert
Comment
Indent
EDIT
Breakpoints
BREAKPOINTS
Run
Run and Advance
Run Section
Advance
Run and Time
RUN
NK_manual.m
43 % Jordan Decomposition
44 %
45 [p,lambda] = eig(A);
46 %
47 % Sort Eigenvalues and Eigenvectors
48 %
49 val=diag(lambda);
50 t=sortrows([val p'],1);
51 lambda=diag(t(:,1));
52 p=t(:,2:4)';
53 pstar=inv(p);
54 %
55 % Partition Matrices
56 %
57 LAMBDA1=lambda(1,1);
58 LAMBDA2=lambda(2:3,2:3);
59 P11=pstar(1,1);
60 P12=pstar(1,2:3);
61 P21=pstar(2:3,1);
62 P22=pstar(2:3,2:3);
63 R=pstar*B;
64 %
65 % Solutions
66 %
67 yw=real(-inv(P22)*P21)
Ln 1 Col 1

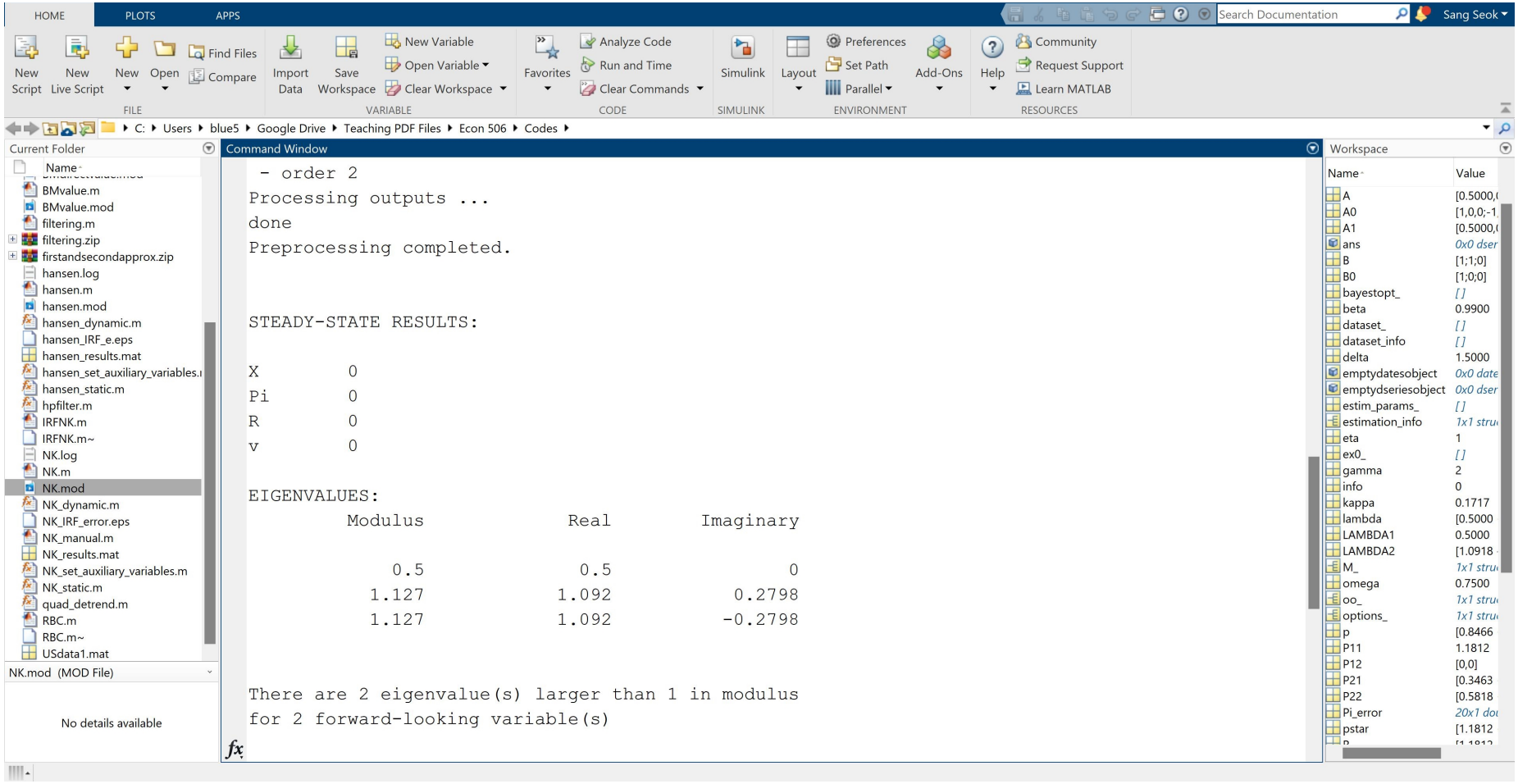

EDITOR
PUBLISH
VIEW
New
Open
Save
Find Files
Compare
Print
FILE
Go To
Find
NAVIGATE
Insert
Comment
Indent
EDIT
Breakpoints
BREAKPOINTS
Run
Run and Advance
Run Section
Advance
Run and Time
RUN
NK_manual.m
47 % Sort Eigenvalues and Eigenvectors
48 %
49 val=diag(lambda);
50 t=sortrows([val p'],1);
51 lambda=diag(t(:,1));
52 p=t(:,2:4)';
53 pstar=inv(p);
54 %
55 % Partition Matrices
56 %
57 LAMBDA1=lambda(1,1);
58 LAMBDA2=lambda(2:3,2:3);
59 P11=pstar(1,1);
60 P12=pstar(1,2:3);
61 P21=pstar(2:3,1);
62 P22=pstar(2:3,2:3);
63 R=pstar*B;
64 %
65 % Solutions
66 %
67 yw=real(-inv(P22)*P21)
68 ye=real(-inv(P22)*inv(LAMBDA2)*R(2:3,1))
69 ww=real(inv(P11-P12*inv(P22)*P21)*LAMBDA1*(P11-P12*inv(P22)*P21))
70 we=real(inv(P11-P12*inv(P22)*P21)*(R(1:1)-LAMBDA1*P12*inv(P22)*inv(LAMBDA2)*R(2:3,1)))
71
Ln 1 Col 1


HOME
PLOTS
APPS
Search Documentation
Sang Seok
New Script
New Live Script
New
Open
Find Files
Compare
Import Data
Save Workspace
New Variable
Open Variable
Clear Workspace
Favorites
Analyze Code
Run and Time
Clear Commands
Simulink
Layout
Preferences
Set Path
Parallel
Add-Ons
Help
Community
Request Support
Learn MATLAB
FILE
VARIABLE
CODE
SIMULINK
ENVIRONMENT
RESOURCES
C: ▸ Users ▸ blue5 ▸ Google Drive ▸ Teaching PDF Files ▸ Econ 506 ▸ Codes ▸
Current Folder
Name
bayesian
hansen
Julia
NK
R
BM.m
BM.mod
BM2.m
BM2.mod
BM2directvalue.mod
BM2value.mod
BMdirectvalue.mod
BMvalue.m
BMvalue.mod
filtering.m
filtering.zip
firstandsecondapprox.zip
hansen.log
hansen.m
hansen.mod
hansen_dynamic.m
hansen_IRF_e.eps
hansen_results.mat
hansen_set_auxiliary_variables.
hansen_static.m
hpfilter.m
IRFNK.m
IRFNK.m~
NK.log
NK_manual.m (Script)
Command Window
yw =
-0.5953
-0.2024
ye =
-1.1906
-0.4047
ww =
0.5000
we =
1
fx >>
Workspace
Name
Value
A
[0.5000,0,0;
A0
[1,0,0;-1,1,1
A1
[0.5000,0,0;
B
[1;1;0]
B0
[1;0;0]
beta
0.9900
delta
1.5000
eta
1
gamma
2
kappa
0.1717
lambda
[0.5000 + 0
LAMBDA1
0.5000
LAMBDA2
[1.0918 - 0.
omega
0.7500
p
[0.8466 + 0
P11
1.1812
P12
[0,0]
P21
[0.3463 + 0
P22
[0.5818 + 0
pstar
[1.1812 + 0
R
[1.1812 + 0
rho
0.5000
sigma
1
t
3x4 comple
val
[1.0918 + 0
we
1
ww
0.5000
ye
[-1.1906;-0.
yw
[-0.5953;-0.


EDITOR
VIEW
New
Open
Save
Find Files
Compare
Print
FILE
Go To
Find
NAVIGATE
Insert
Comment
Indent
EDIT
Breakpoints
BREAKPOINTS
NK.mod
1 var X Pi R v;
2
3 varexo error;
4
5 parameters beta sigma eta omega gamma kappa delta rho;
6
7 beta=.99;
8 sigma=1;
9 eta=1;
10 omega=.75;
11 gamma=sigma+eta;
12 kappa=gamma*(1-omega)*(1-beta*omega)/omega;
13 delta=1.5;
14 rho=.5;
15
16 model (linear);
17 X=X(+1)-(1/sigma)*(R-Pi(+1));
18 Pi=beta*Pi(+1)+kappa*X;
19 R=delta*Pi+v;
20 v=rho*v(-1)+error;
21 end;
22
23 initval;
24 X=0;
25 Pi=0;
plain text file
Ln 1 Col 1


EDITOR
VIEW
New
Open
Save
Find Files
Compare
Print
FILE
Go To
Find
NAVIGATE
Insert
Comment
Indent
EDIT
Breakpoints
BREAKPOINTS
NK.mod
13 delta=1.5;
14 rho=.5;
15
16 model (linear);
17 X=X(+1)-(1/sigma)*(R-Pi(+1));
18 Pi=beta*Pi(+1)+kappa*X;
19 R=delta*Pi+v;
20 v=rho*v(-1)+error;
21 end;
22
23 initval;
24 X=0;
25 Pi=0;
26 R=0;
27 v=0;
28 end;
29
30 shocks;
31 var error; stderr .01;
32 end;
33
34 steady;
35 check;
36
37 stoch_simul(order=1,nocorr,nomoments,irf=20);
plain text file
Ln 1 Col 1


HOME
PLOTS
APPS
Search Documentation
Sang Seok
New Script
New Live Script
New
Open
Find Files
Compare
Import Data
Save Workspace
New Variable
Open Variable
Clear Workspace
Favorites
Analyze Code
Run and Time
Clear Commands
Simulink
Layout
Preferences
Set Path
Parallel
Add-Ons
Help
Community
Request Support
Learn MATLAB
FILE
VARIABLE
CODE
SIMULINK
ENVIRONMENT
RESOURCES
C: ▸ Users ▸ blue5 ▸ Google Drive ▸ Teaching PDF Files ▸ Econ 506 ▸ Codes ▸
Current Folder
Name
BMvalue.m
BMvalue.mod
filtering.m
filtering.zip
firstandsecondapprox.zip
hansen.log
hansen.m
hansen.mod
hansen_dynamic.m
hansen_IRF_e.eps
hansen_results.mat
hansen_set_auxiliary_variables.
hansen_static.m
hpfilter.m
IRFNK.m
IRFNK.m~
NK.log
NK.m
NK.mod
NK_dynamic.m
NK_IRF_error.eps
NK_manual.m
NK_results.mat
NK_set_auxiliary_variables.m
NK_static.m
quad_detrend.m
RBC.m
RBC.m~
USdata1.mat
NK.mod (MOD File)
No details available
Command Window
>> dynare NK.mod
Configuring Dynare ...
[mex] Generalized QZ.
[mex] Sylvester equation solution.
[mex] Kronecker products.
[mex] Sparse kronecker products.
[mex] Local state space iteration (second order).
[mex] Bytecode evaluation.
[mex] k-order perturbation solver.
[mex] k-order solution simulation.
[mex] Quasi Monte-Carlo sequence (Sobol).
[mex] Markov Switching SBVAR.
Using 64-bit preprocessor
Starting Dynare (version 4.5.7).
Starting preprocessing of the model file ...
Found 4 equation(s).
Evaluating expressions...done
Computing static model derivatives:
- order 1
Computing dynamic model derivatives:
- order 1
Workspace
Name
Value
A
A0
A1
ans
B
B0
bayestopt_
beta
dataset_
dataset_info
delta
emptydatesobject
emptydseriesobject
estim_params_
estimation_info
eta
ex0_
gamma
info
kappa
lambda
LAMBDA1
LAMBDA2
M_
omega
oo_
options_
p
P11
P12
P21
P22
Pi_error
pstar


HOME
PLOTS
APPS
Search Documentation
Sang Seok
New Script
New Live Script
New
Open
Find Files
Compare
Import Data
Save Workspace
New Variable
Open Variable
Clear Workspace
Favorites
Analyze Code
Run and Time
Clear Commands
Simulink
Layout
Preferences
Set Path
Parallel
Add-Ons
Help
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VARIABLE
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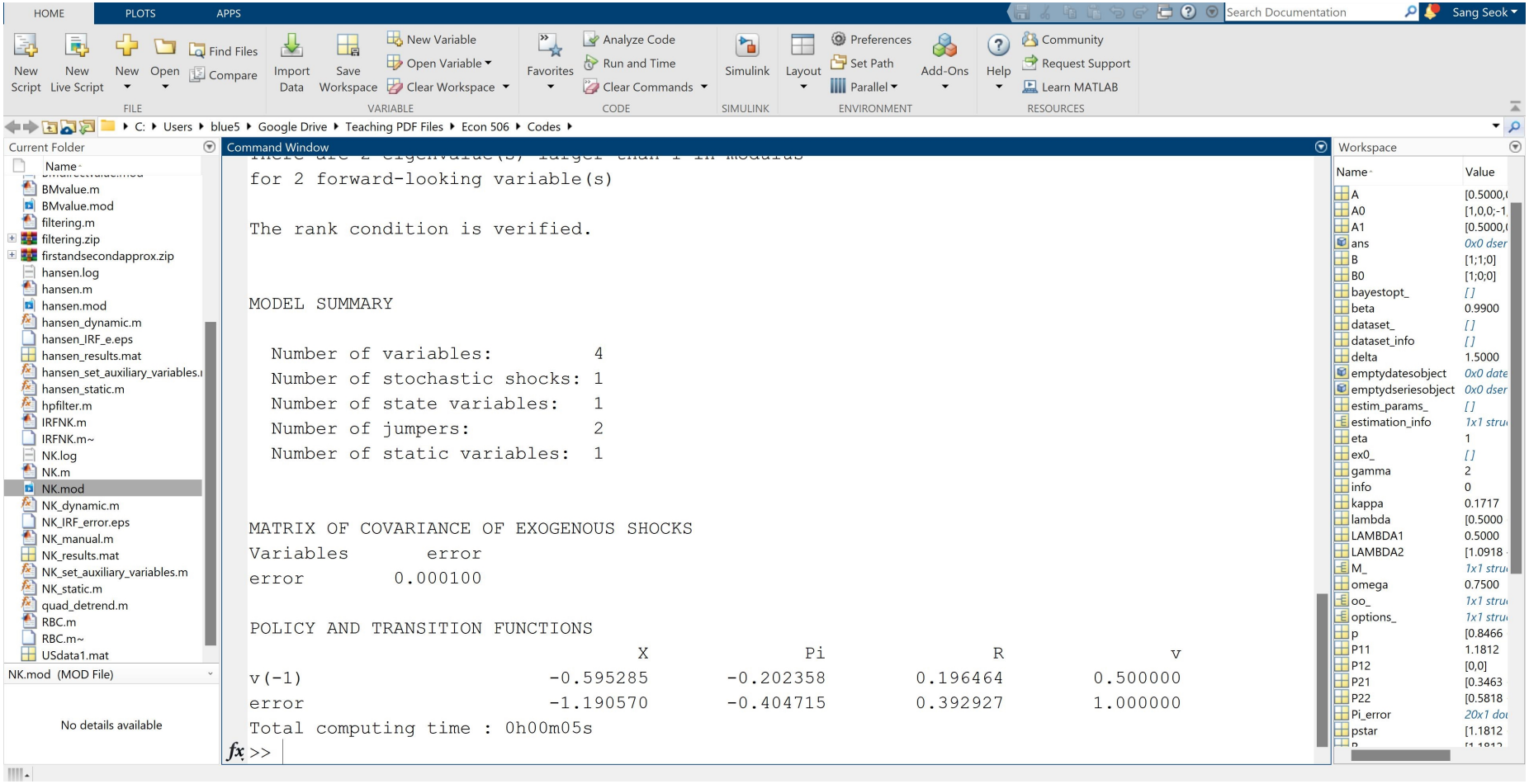
Current Folder
Name
BMvalue.m
BMvalue.mod
filtering.m
filtering.zip
firstandsecondapprox.zip
hansen.log
hansen.m
hansen.mod
hansen_dynamic.m
hansen_IRF_e.eps
hansen_results.mat
hansen_set_auxiliary_variables.
hansen_static.m
hpfilter.m
IRFNK.m
IRFNK.m~
NK.log
NK.m
NK.mod
NK_dynamic.m
NK_IRF_error.eps
NK_manual.m
NK_results.mat
NK_set_auxiliary_variables.m
NK_static.m
quad_detrend.m
RBC.m
RBC.m~
USdata1.mat
NK.mod (MOD File)
No details available
Command Window
- order 2
Processing outputs ...
done
Preprocessing completed.
STEADY-STATE RESULTS:
X 0
Pi 0
R 0
v 0
EIGENVALUES:
Modulus Real Imaginary
0.5 0.5 0
1.127 1.092 0.2798
1.127 1.092 -0.2798
There are 2 eigenvalue(s) larger than 1 in modulus
for 2 forward-looking variable(s)
Workspace
Name
Value
A
A0
A1
ans
B
B0
bayestopt_
beta
dataset_
dataset_info
delta
emptydatesobject
emptydseriesobject
estim_params_
estimation_info
eta
ex0_
gamma
info
kappa
lambda
LAMBDA1
LAMBDA2
M_
omega
oo_
options_
p
P11
P12
P21
P22
Pi_error
pstar


HOME
PLOTS
APPS
Search Documentation
Sang Seok
New Script
New Live Script
New
Open
Find Files
Compare
Import Data
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New Variable
Open Variable
Clear Workspace
Favorites
Analyze Code
Run and Time
Clear Commands
Simulink
Layout
Preferences
Set Path
Parallel
Add-Ons
Help
Community
Request Support
Learn MATLAB
FILE
VARIABLE
CODE
SIMULINK
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hansen_dynamic.m
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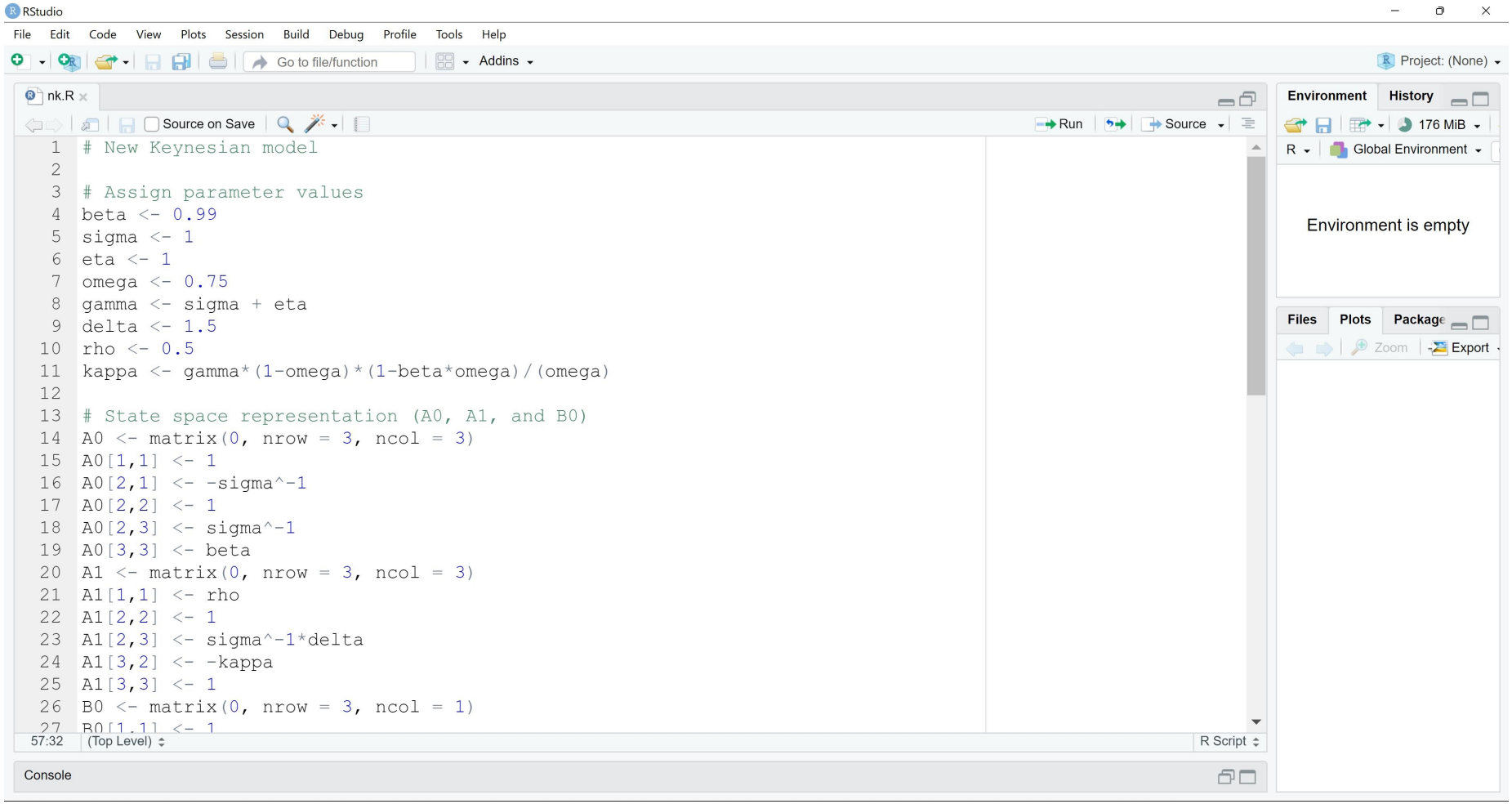
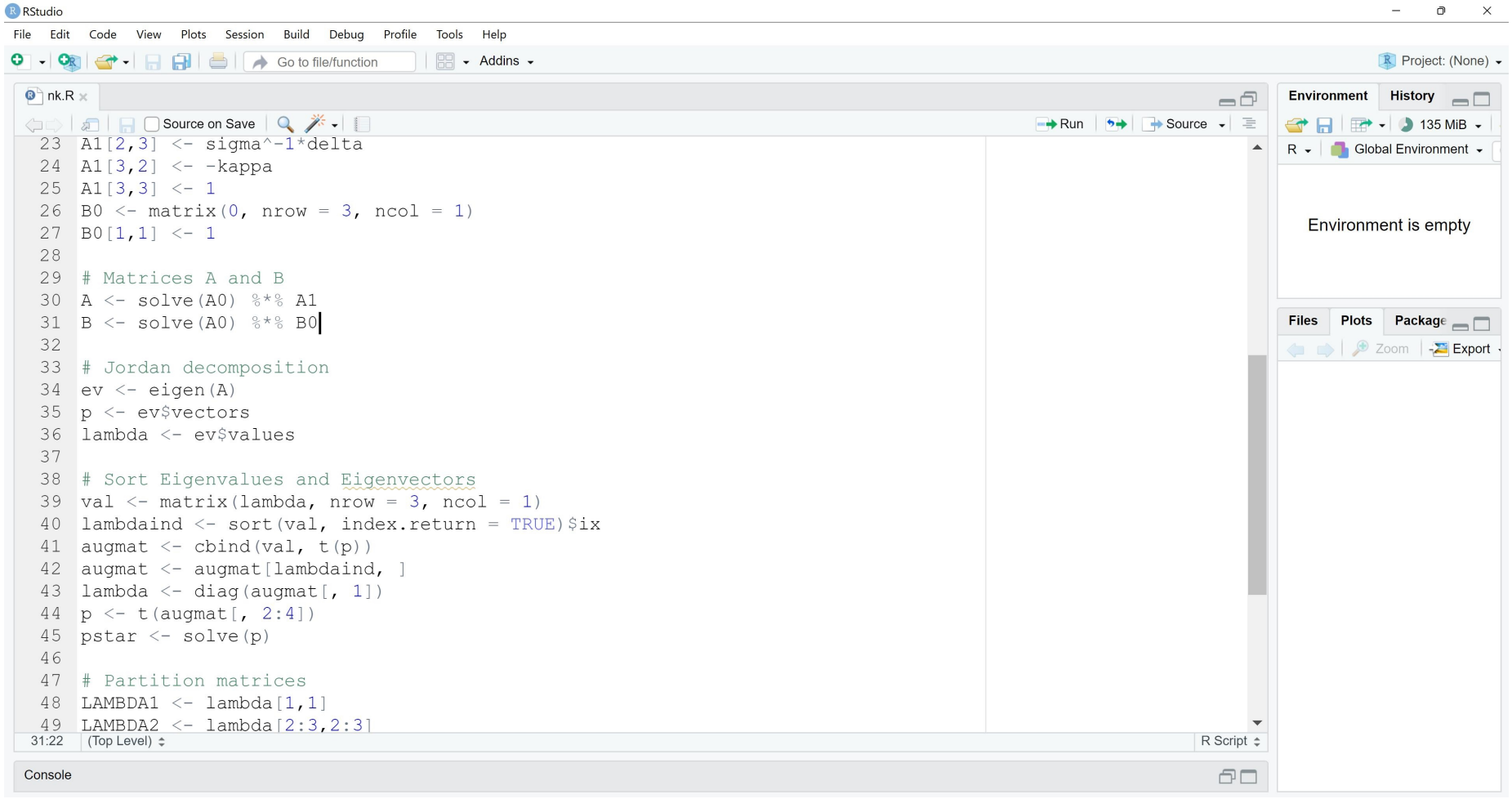
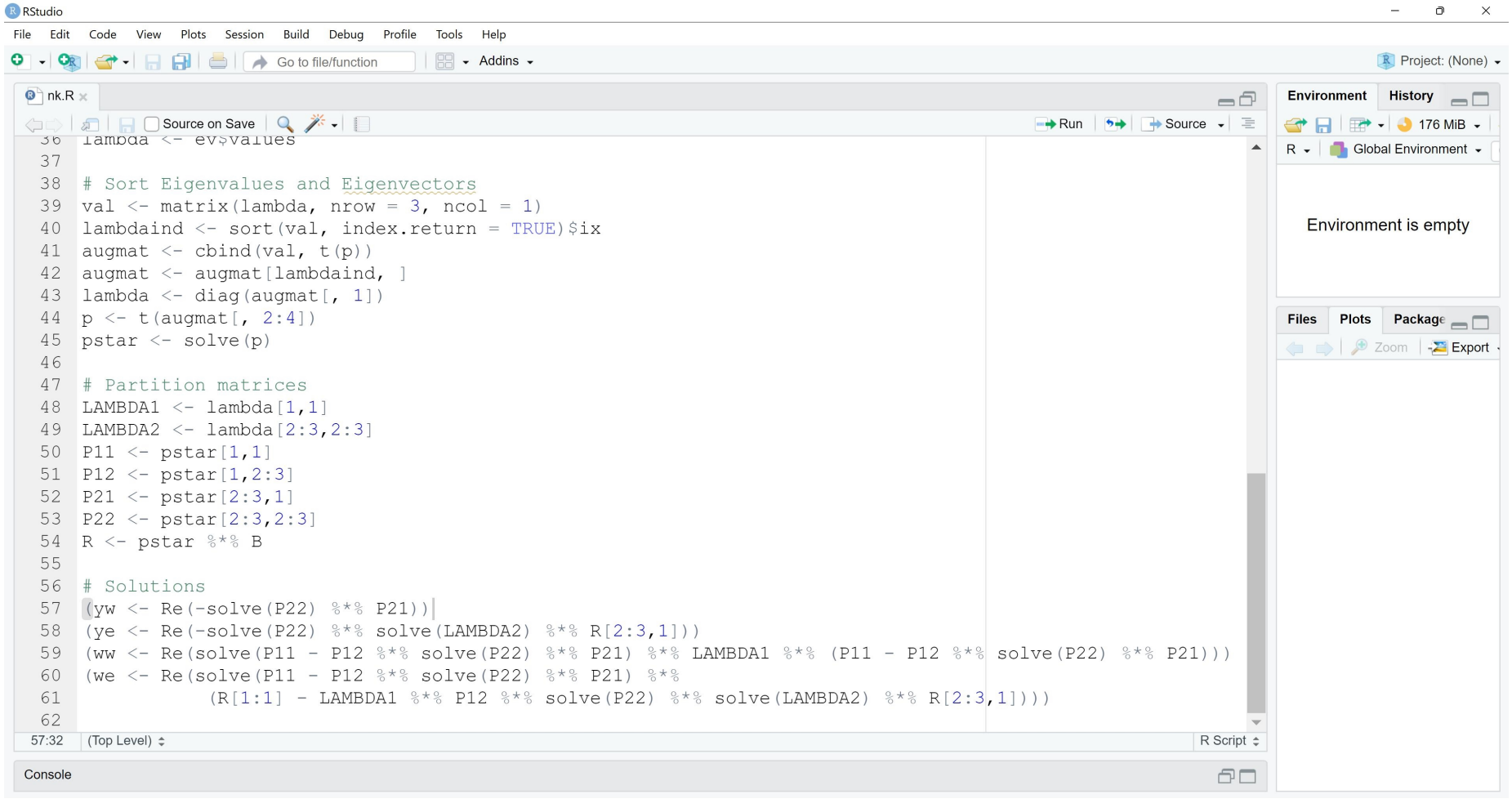
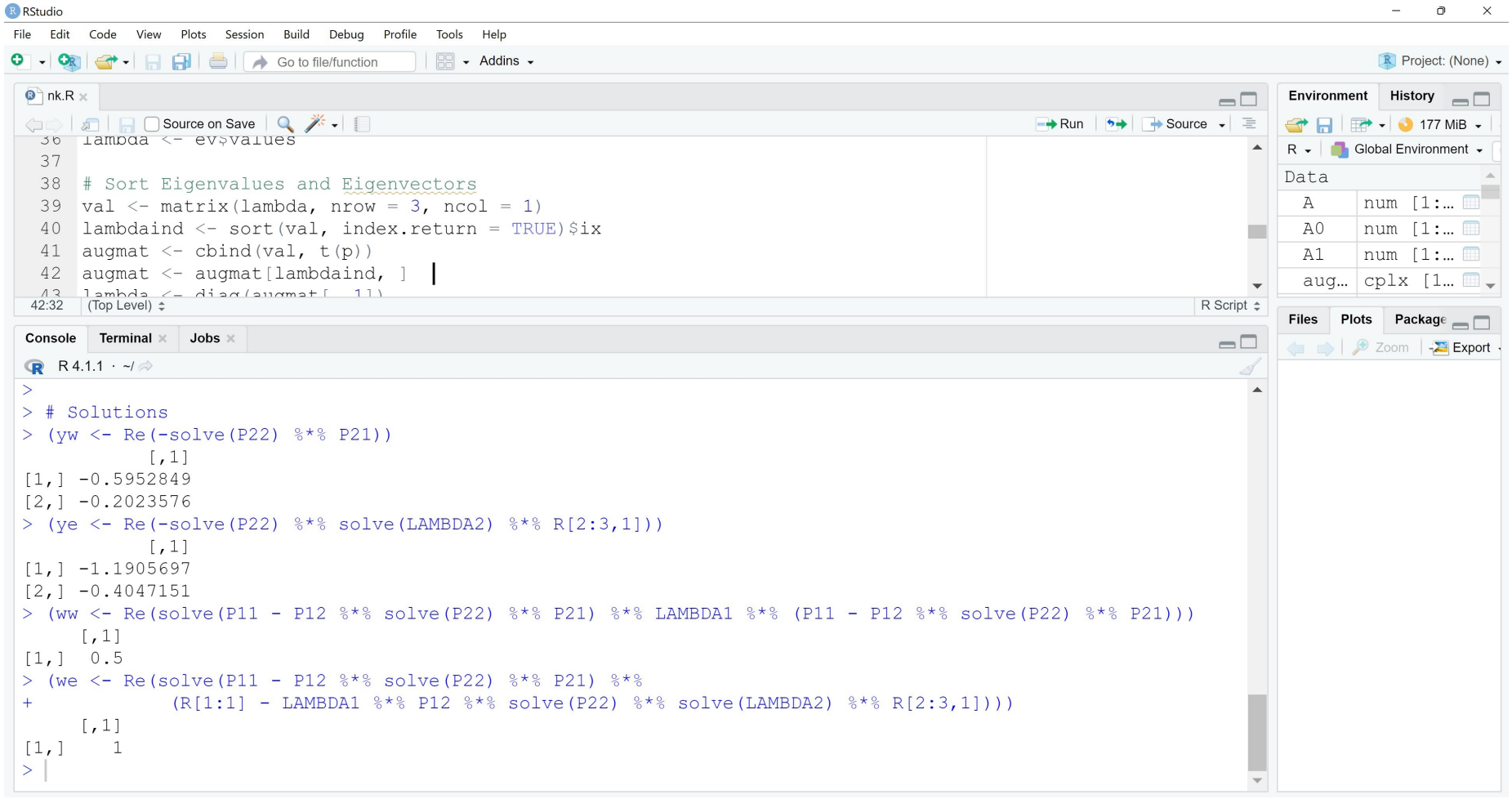
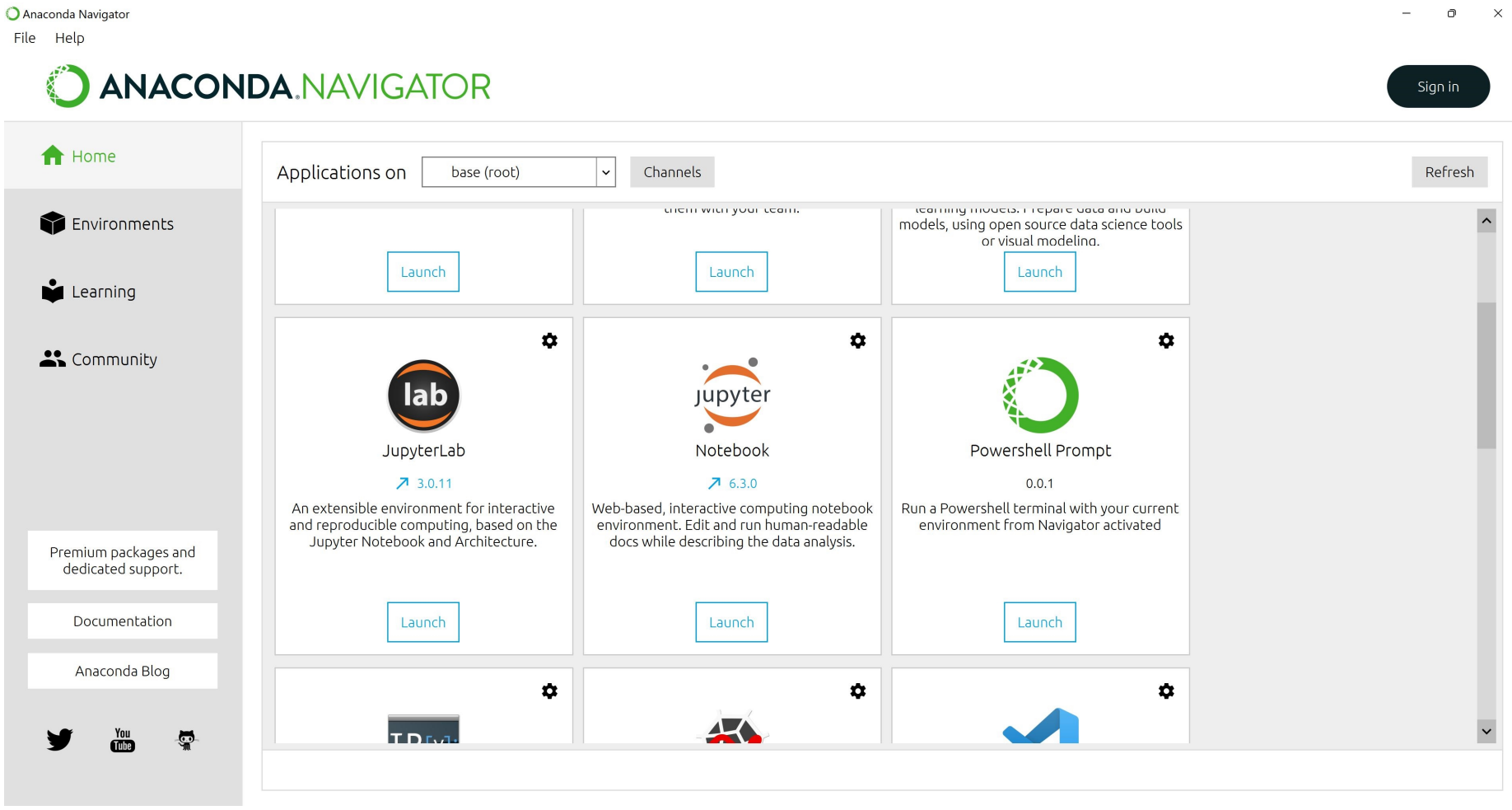
hansen_results.mat
hansen_set_auxiliary_variables.m
hansen_static.m
hpfilter.m
IRFNK.m
IRFNK.m~
NK.log
NK.m
NK.mod
NK_dynamic.m
NK_IRF_error.eps
NK_manual.m
NK_results.mat
NK_set_auxiliary_variables.m
NK_static.m
quad_detrend.m
RBC.m
RBC.m~
USdata1.mat
NK.mod (MOD File)
No details available
Command Window
for 2 forward-looking variable(s)
The rank condition is verified.
MODEL SUMMARY
Number of variables: 4
Number of stochastic shocks: 1
Number of state variables: 1
Number of jumpers: 2
Number of static variables: 1
MATRIX OF COVARIANCE OF EXOGENOUS SHOCKS
Variables error
error 0.000100
POLICY AND TRANSITION FUNCTIONS
X Pi R v
v(-1) -0.595285 -0.202358 0.196464 0.500000
error -1.190570 -0.404715 0.392927 1.000000
Total computing time : 0h00m05s
>>
Workspace
Name
Value
A
A0
A1
ans
B
B0
bayestopt_
beta
dataset_
dataset_info
delta
emptydatesobject
emptydseriesobject
estim_params_
estimation_info
eta
ex0_
gamma
info
kappa
lambda
LAMBDA1
LAMBDA2
M_
omega
oo_
options_
p
P11
P12
P21
P22
Pi_error
pstar


RStudio
File Edit Code View Plots Session Build Debug Profile Tools Help
Go to file/function
Addins
Project: (None)
nk.R
Source on Save
Run
Source
1 # New Keynesian model
2
3 # Assign parameter values
4 beta <- 0.99
5 sigma <- 1
6 eta <- 1
7 omega <- 0.75
8 gamma <- sigma + eta
9 delta <- 1.5
10 rho <- 0.5
11 kappa <- gamma*(1-omega)*(1-beta*omega)/(omega)
12
13 # State space representation (A0, A1, and B0)
14 A0 <- matrix(0, nrow = 3, ncol = 3)
15 A0[1,1] <- 1
16 A0[2,1] <- -sigma^-1
17 A0[2,2] <- 1
18 A0[2,3] <- sigma^-1
19 A0[3,3] <- beta
20 A1 <- matrix(0, nrow = 3, ncol = 3)
21 A1[1,1] <- rho
22 A1[2,2] <- 1
23 A1[2,3] <- sigma^-1*delta
24 A1[3,2] <- -kappa
25 A1[3,3] <- 1
26 B0 <- matrix(0, nrow = 3, ncol = 1)
27 B0[1,1] <- 1
57:32 (Top Level)
R Script
Console
Environment History
176 MiB
R
Global Environment
Environment is empty
Files Plots Package
Zoom
Export


RStudio
File Edit Code View Plots Session Build Debug Profile Tools Help
Go to file/function
Addins
Project: (None)
nk.R
Source on Save
Run
Source
A1[2,3] <- sigma^-1*delta
A1[3,2] <- -kappa
A1[3,3] <- 1
B0 <- matrix(0, nrow = 3, ncol = 1)
B0[1,1] <- 1
# Matrices A and B
A <- solve(A0) %*% A1
B <- solve(A0) %*% B0
# Jordan decomposition
ev <- eigen(A)
p <- ev$vectors
lambda <- ev$values
# Sort Eigenvalues and Eigenvectors
val <- matrix(lambda, nrow = 3, ncol = 1)
lambdaind <- sort(val, index.return = TRUE)$ix
augmat <- cbind(val, t(p))
augmat <- augmat[lambdaind,]
lambda <- diag(augmat[, 1])
p <- t(augmat[, 2:4])
pstar <- solve(p)
# Partition matrices
LAMBDA1 <- lambda[1,1]
LAMBDA2 <- lambda[2:3,2:3]
31:22
(Top Level)
R Script
Console
Environment
History
135 MiB
R
Global Environment
Environment is empty
Files
Plots
Package
Zoom
Export


RStudio
File Edit Code View Plots Session Build Debug Profile Tools Help
Go to file/function
Addins
Project: (None)
nk.R
Source on Save
Run
Source
lambda <- ev$values
# Sort Eigenvalues and Eigenvectors
val <- matrix(lambda, nrow = 3, ncol = 1)
lambdaind <- sort(val, index.return = TRUE)$ix
augmat <- cbind(val, t(p))
augmat <- augmat[lambdaind,]
lambda <- diag(augmat[, 1])
p <- t(augmat[, 2:4])
pstar <- solve(p)
# Partition matrices
LAMBDA1 <- lambda[1,1]
LAMBDA2 <- lambda[2:3,2:3]
P11 <- pstar[1,1]
P12 <- pstar[1,2:3]
P21 <- pstar[2:3,1]
P22 <- pstar[2:3,2:3]
R <- pstar %*% B
# Solutions
(yw <- Re(-solve(P22) %*% P21))
(ye <- Re(-solve(P22) %*% solve(LAMBDA2) %*% R[2:3,1]))
(ww <- Re(solve(P11 - P12 %*% solve(P22) %*% P21) %*% LAMBDA1 %*% (P11 - P12 %*% solve(P22) %*% P21)))
(we <- Re(solve(P11 - P12 %*% solve(P22) %*% P21) %*%
(R[1:1] - LAMBDA1 %*% P12 %*% solve(P22) %*% solve(LAMBDA2) %*% R[2:3,1])))
57:32
(Top Level)
R Script
Console
Environment
History
176 MiB
R
Global Environment
Environment is empty
Files
Plots
Package
Zoom
Export


RStudio
File Edit Code View Plots Session Build Debug Profile Tools Help
Go to file/function
Addins
Project: (None)
nk.R
Source on Save
Run
Source
lambda <- ev$values
# Sort Eigenvalues and Eigenvectors
val <- matrix(lambda, nrow = 3, ncol = 1)
lambdaind <- sort(val, index.return = TRUE)$ix
augmat <- cbind(val, t(p))
augmat <- augmat[lambdaind,]
42:32
(Top Level)
R Script
Console
Terminal
Jobs
R 4.1.1 · ~/
> # Solutions
> (yw <- Re(-solve(P22) %*% P21))
[,1]
[1,] -0.5952849
[2,] -0.2023576
> (ye <- Re(-solve(P22) %*% solve(LAMBDA2) %*% R[2:3,1]))
[,1]
[1,] -1.1905697
[2,] -0.4047151
> (ww <- Re(solve(P11 - P12 %*% solve(P22) %*% P21) %*% LAMBDA1 %*% (P11 - P12 %*% solve(P22) %*% P21)))
[,1]
[1,] 0.5
> (we <- Re(solve(P11 - P12 %*% solve(P22) %*% P21) %*%
+ (R[1:1] - LAMBDA1 %*% P12 %*% solve(P22) %*% solve(LAMBDA2) %*% R[2:3,1])))
[,1]
[1,] 1
>
Environment
History
177 MiB
R
Global Environment
Data
A num [1:...
A0 num [1:...
A1 num [1:...
aug... cplx [1...
Files
Plots
Package
Zoom
Export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Launch
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JupyterLab
3.0.11
An extensible environment for interactive and reproducible computing, based on the Jupyter Notebook and Architecture.
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6.3.0
Web-based, interactive computing notebook environment. Edit and run human-readable docs while describing the data analysis.
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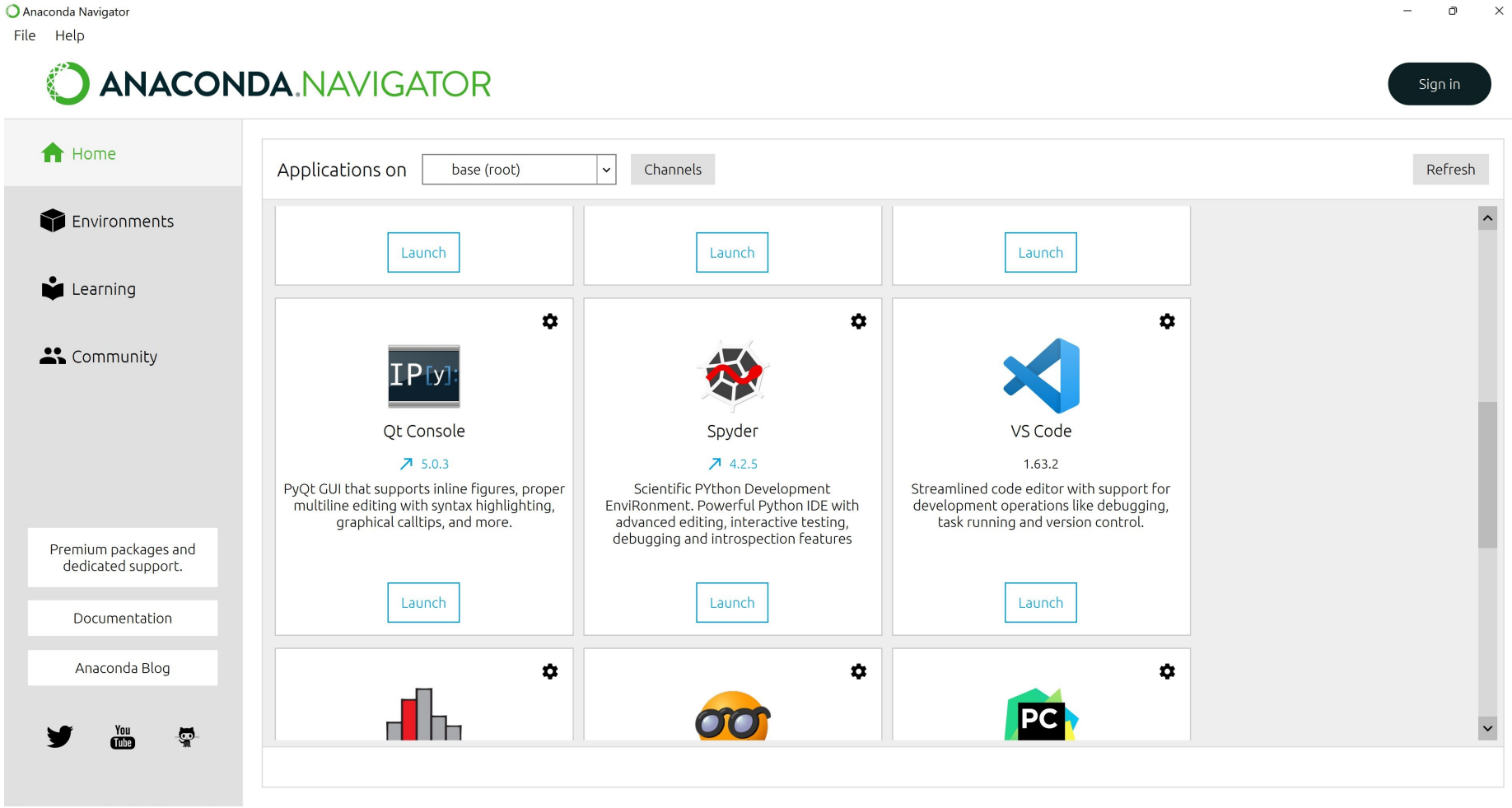
Powershell Prompt
0.0.1
Run a Powershell terminal with your current environment from Navigator activated
Launch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5.0.3
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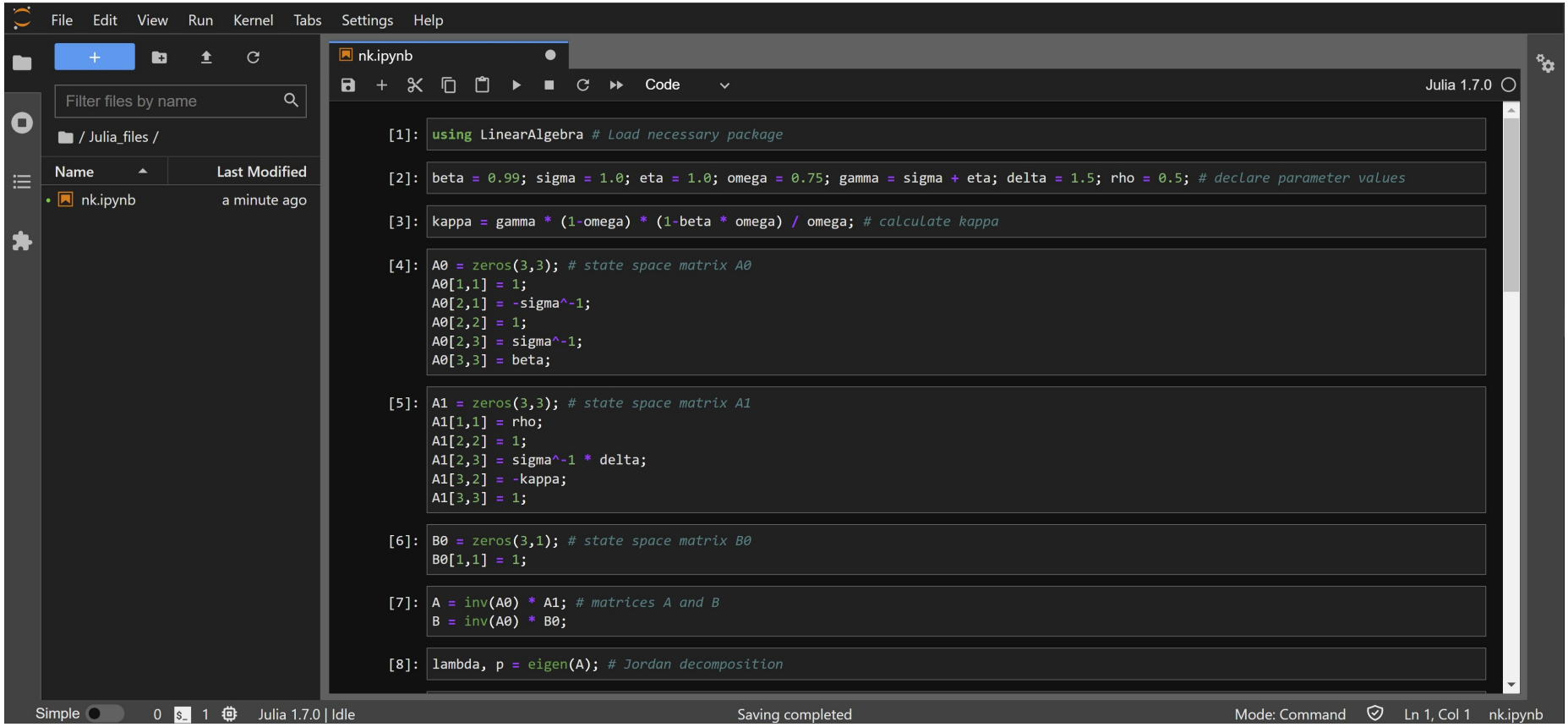
Launch
VS Code
1.63.2
Streamlined code editor with support for development operations like debugging, task running and version control.
Launch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Code
Julia 1.7.0
[1]: using LinearAlgebra # Load necessary package
[2]: beta = 0.99; sigma = 1.0; eta = 1.0; omega = 0.75; gamma = sigma + eta; delta = 1.5; rho = 0.5; # declare parameter values
[3]: kappa = gamma * (1-omega) * (1-beta * omega) / omega; # calculate kappa
[4]: A0 = zeros(3,3); # state space matrix A0
A0[1,1] = 1;
A0[2,1] = -sigma^-1;
A0[2,2] = 1;
A0[2,3] = sigma^-1;
A0[3,3] = beta;
[5]: A1 = zeros(3,3); # state space matrix A1
A1[1,1] = rho;
A1[2,2] = 1;
A1[2,3] = sigma^-1 * delta;
A1[3,2] = -kappa;
A1[3,3] = 1;
[6]: B0 = zeros(3,1); # state space matrix B0
B0[1,1] = 1;
[7]: A = inv(A0) * A1; # matrices A and B
B = inv(A0) * B0;
[8]: lambda, p = eigen(A); # Jordan decomposition
Simple
Julia 1.7.0 | Idle
Saving completed
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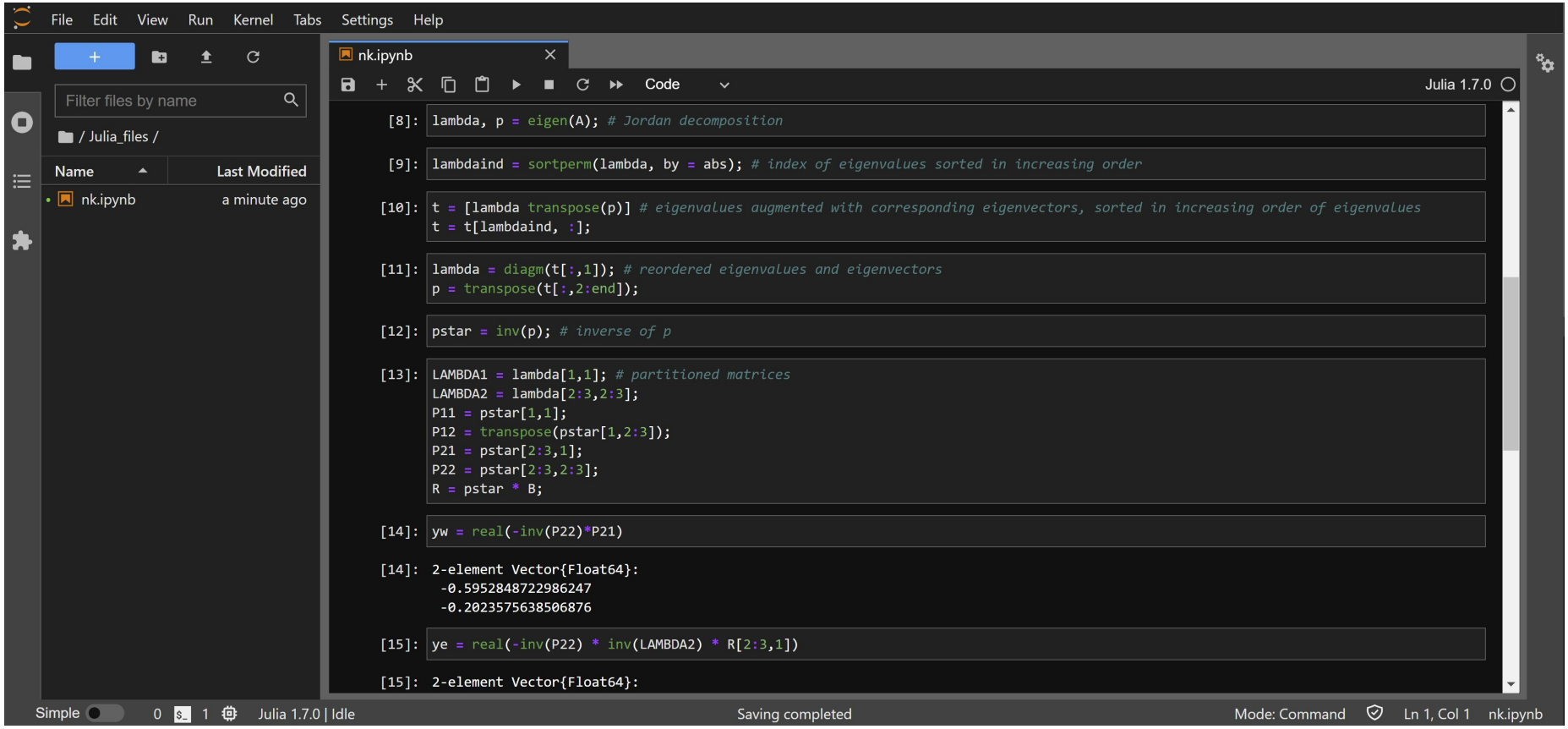
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Code
Julia 1.7.0
[8]: lambda, p = eigen(A); # Jordan decomposition
[9]: lambdaind = sortperm(lambda, by = abs); # index of eigenvalues sorted in increasing order
[10]: t = [lambda transpose(p)] # eigenvalues augmented with corresponding eigenvectors, sorted in increasing order of eigenvalues
t = t[lambdaind, :];
[11]: lambda = diagm(t[:,1]); # reordered eigenvalues and eigenvectors
p = transpose(t[:,2:end]);
[12]: pstar = inv(p); # inverse of p
[13]: LAMBDA1 = lambda[1,1]; # partitioned matrices
LAMBDA2 = lambda[2:3,2:3];
P11 = pstar[1,1];
P12 = transpose(pstar[1,2:3]);
P21 = pstar[2:3,1];
P22 = pstar[2:3,2:3];
R = pstar * B;
[14]: yw = real(-inv(P22)*P21)
[14]: 2-element Vector{Float64}:
-0.5952848722986247
-0.2023575638506876
[15]: ye = real(-inv(P22) * inv(LAMBDA2) * R[2:3,1])
[15]: 2-element Vector{Float64}:
Simple
0
1
Julia 1.7.0 | Idle
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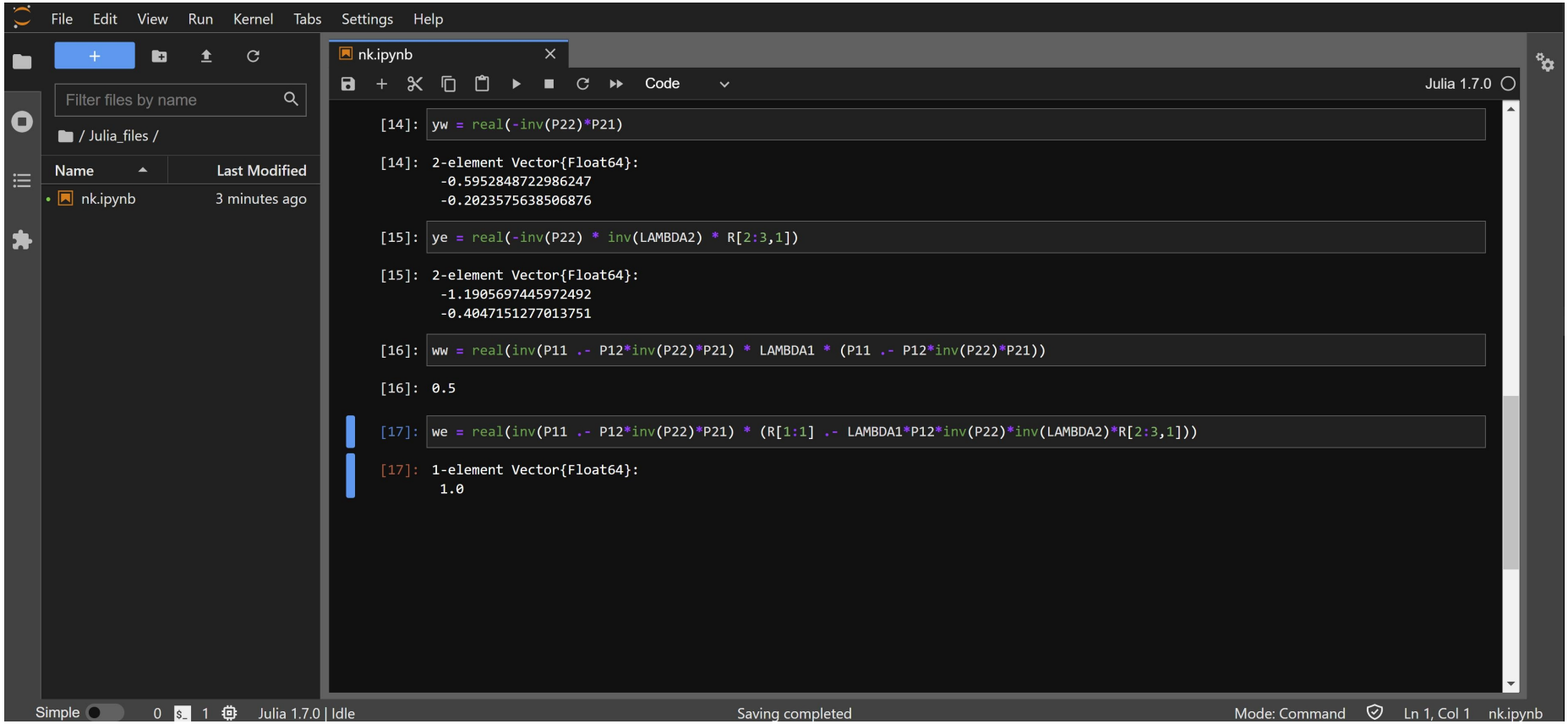
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nk.ipynb
Code
Julia 1.7.0
[14]: yw = real(-inv(P22)*P21)
[14]: 2-element Vector{Float64}:
-0.5952848722986247
-0.2023575638506876
[15]: ye = real(-inv(P22) * inv(LAMBDA2) * R[2:3,1])
[15]: 2-element Vector{Float64}:
-1.1905697445972492
-0.4047151277013751
[16]: ww = real(inv(P11 .- P12*inv(P22)*P21) * LAMBDA1 * (P11 .- P12*inv(P22)*P21))
[16]: 0.5
[17]: we = real(inv(P11 .- P12*inv(P22)*P21) * (R[1:1] .- LAMBDA1*P12*inv(P22)*inv(LAMBDA2)*R[2:3,1]))
[17]: 1-element Vector{Float64}:
1.0
Simple
0
1
Julia 1.7.0 | Idle
Saving completed
Mode: Command
Ln 1, Col 1
nk.ipynb