nse: Computation of Numerical Standard Errors in R

David Ardia
Institute of Financial Analysis, University of Neuchâtel, Switzerland
Département de Finance, Assurance et Immobilier, Université Laval, Québec, Canada

Keven Bluteau
Institute of Financial Analysis, University of Neuchâtel, Switzerland

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Summary

nse is an R package (R Core Team, 2016) for computing the numerical standard errors, an estimate of the standard deviation of a simulation result, if the simulation experiment were to be repeated many times. The package currently implements more than thirty estimators, including batch means estimators (Geyer, 1992, Section 3.2), initial sequence estimators Geyer (1992, Equation 3.3), spectrum at zero estimators (Heidelberger and Welch, 1981; Flegal and Jones, 2010), heteroskedasticity and autocorrelation consistent (HAC) kernel estimators (Newey and West, 1987; Andrews, 1991; Andrews and Monahan, 1992; Newey and West, 1994; Hirukawa, 2010), and bootstrap estimators Politis and Romano (1992, 1994); Politis and White (2004). A simulation study relying on the package is proposed in Ardia et al. (2016). The latest version of the package is available at `https://github.com/keblu/nse`.

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