# Measuring the Sensitivity of Parameter Estimates to Estimation Moments

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May 2017

## Replication Code and Data

## A    Archive overview

Directories listed below produce all plots, tables and calculations reported in the paper and online appendix. Table 1 summarizes the contents of each directory.

## B    Directory structure

Each directory is self-contained in the sense that the code does not require inputs from outside the directory. Each directory follows a similar structure:

- `/external/` - Contains data and code modules necessary to execute the directory.

- `/code/` - Contains all scripts necessary to execute directory.

- `/code/externals.txt` - List of external resources needed. These are prepopulated in subdirectory `/external/`.

- `/code/make.py` - Code to execute scripts in the required order. You will not be able to run this code. Treat it as documentation on the correct order of the other scripts.

- `/output/` - Contains LOG, TXT, TSV, CSV, EPS, and MAT files.

## C    System requirements

Analysis directories were originally run on an OS X El Capitan machine with Stata/MP 14 and Matlab 2016b with Knitro 10.1.1. `derived/Transparent Identification (Gourinchas and Parker Replication)` was run on a Windows 7 machine with GAUSS 13.1.4.

**Table 1:** Archive Overview

| Directory Name | Purpose |
|---|---|
| analysis/Transparent Identification (BLP Bootstrap)/ | Intermediate analysis for BLP Misspecification |
| analysis/Transparent Identification (BLP Estimation)/ | Intermediate analysis for BLP Misspecification |
| analysis/Transparent Identification (BLP Misspecification)/ | Intermediate analysis for BLP Visualization |
| analysis/Transparent Identification (BLP Visualization)/ | Table II; Figure IV; OA Table 1, 2; OA Figure 4 |
| analysis/Transparent Identification (DLM Misspecification)/ | Intermediate analysis for DellaVigna List Malmendier |
| analysis/Transparent Identification (DellaVigna List Malmendier)/ | Figure I, II; OA Figure 1, 2, 3 |
| derived/Transparent Identification (Gourinchas and Parker Replication)/ | Intermediate analysis for Gourinchas Parker |
| analysis/Transparent Identification (Gourinchas Parker)/ | Table I; Figure III |

Note: For detailed dependencies, please refer to externals.txt within each directory.