

README FILE

Description of the files in the folder 'SUPPLEMENTARY DATA' for the article
"Identification and Estimation of Dynamic Games when Players' Beliefs Are Not in Equilibrium," by Victor Aguirregabiria and Arvind Magesan

This folder contains the following files.

- **readme.pdf** This Readme file
- **OnlineAppendix.pdf** PDF with the appendix of the paper that contains proofs of propositions and derivation of asymptotic properties of tests and estimators.
- **beliefs_program.gss** Code in GAUSS programming language (version 17.0) that implements the Monte Carlo experiments described in section 5 of the paper, and generates the results presented in tables 3 and 4 of the paper. All the code, except the "plot" commands that generate the graphs/figures is compatible with versions 11.0 or older of GAUSS.
- **toivanen_waterson_nolondon_20022019.dta** Data file in STATA 12 format that is used in the empirical application in section 6 of the paper.
- **descriptive_tables_5_to_8.do** Code is STATA programming language that generates the descriptive evidence in pages 5, 6, 7 and 8 of the paper.
- **structural_estimation_dyngame.gss** Code in GAUSS programming language (version 11.0) for the structural estimation of the dynamic game.