

Brief overview of the book-project:

- I loaded the project on my dropbox: the link to the project folder is <https://www.dropbox.com/sh/c2ikpa5w1ynz1ji/AABx6cN84wjQvboSn6wEvuD0a?dl=0>
- If you follow that link you'll find a folder called **Sweave** (the other folders are not relevant yet). Open the **Sweave** folder: you should see the following subfolders:
 - **Data** (US-GDP for some of the empirical examples)
 - **Latex** (latex file together with all figures: you should be able to run the latex-file on your machine)
 - **MDFA_package** : this is the new package that is mirrored on github
 - The MDFA-code is in the **R** subfolder of **MDFA_package**
 - **R** : this is additional code not contained in the MDFA-package
 - **R-code in preparation** (not relevant yet)
 - **Rnw** (contains all relevant sweave files: the book without the R-code for DFA, MDFA and model-based above)
 - **SS** (not relevant yet)
 - **Stangle**
 - You asked for the R-code in the book: this is it. Sweave extracted all code snippets and aggregated them into a large single file called MDFA_Legacy.r. This file corresponds to an exact replica of the code in the book.

Work on a particular chapter without running Sweave (edit)

- If you want to edit chapters without running sweave, then:
 - Open the **Rnw**-folder
 - Load the corresponding chapter-file (for example **Introduction.Rnw**): edit, save and close that file when finished.

If you want to run Sweave in order to see your edits, then have a look at the following instructions.

Installing everything on your machine:

- Download the complete **Sweave** folder
 - Assume, for illustration, that you install the folder under „C:\Tucker\Sweave“
 - This path („C:\Tucker\Sweave“) will be the main path to which my code will refer.
- You will have to set this path manually in my code. Specifically:
 - Open the **Rnw**-folder
 - Open the file called **generate_MDFA_Legacy.r**
 - At the top of this file set: `path.main<- „C:\\Tucker\\Sweave\\“`
 - Save and close that file
 - Open the file called **Introduction.Rnw**
 - On line 84 set: `path.main<- „C:\\Tucker\\Sweave\\“`
 - Save and close that file.
- In order to run my code you need the packages required in **Introduction.Rnw**, see lines 49-62 in this file. The library devtools will download the MDFA-package from github.

What's in the Rnw-folder?

- This folder contains
 - the file for launching sweave,
 - the main sweave file and

- the chapters: each chapter corresponds to a separate Rnw-file.
- **generate_MDFA_Legacy.r** : launches Sweave (latex file and figures are then generated and saved in the folder **Latex** under the main path „C:\\Tucker\\Sweave\\“):
 - it is the only r-file (all other files are of rnw-type)
 - it calls and runs the main Rnw-file called **MDFA_Legacy.Rnw**
 - The main path („C:\\Tucker\\Sweave\\“) should have been set already, see installation instructions above
- **MDFA_Legacy.Rnw**:
 - defines Latex-formatting,
 - loads Latex-packages,
 - calls book-chapters: as an example, the command `\SweaveInput{Introduction}` loads the Rnw-file **Introduction.Rnw**
 - You can add or remove chapters in this file (some chapters are based on lengthy numerical simulations and require a couple minutes to proceed: I remove these computationally burdensome chapters when working on other chapters in order to spare time)
- **Introduction.Rnw**
 - You should have set the main path on line 84 in this file, see installation instructions above.
- **Mean-square.Rnw**: the chapter on DFA and MDFA (mean-square, no trilemma).
- All subsequent chapters (as loaded by **MDFA_Legacy.Rnw**) are contained in the **Rnw** folder.
- The R-code in these chapters is replicated in the R-file contained in the **Stangle** folder

I guess that's it...