

[**Main Page**](http://www.yildiz.edu.tr/~tastan/index.html)                      [**Research**](http://www.yildiz.edu.tr/~tastan/research.html)                             [**E-Mail**](mailto:tastan@yildiz.edu.tr)



**SGMM MATLAB� Toolbox**

Simulated Generalized Method of Moments (SGMM) Matlab toolbox is designed to implement moments-based simulation estimation methods. These methods are known by various names including Simulated Method of Moments, Indirect Inference and Efficient Method of Moments. They differ in how the moment function and optimal weighting function are defined. Simulation based methods can be useful if the implementation of conventional ML or GMM is impossible or impractical.

The purpose of SGMM toolbox is to provide a flexible computational environment to econometricians desiring to use these methods. Users need to write two functions, **a simulation function** that, given a structural parameter vector, generates values of endogenous variable(s), and a **moment** **function** and pass these to the main estimation routine, **gmmsim**, along with other inputs and options. The toolbox also provides three generic moment functions that can be useful in several problems: allmom returns first k sample moments of a set of d variables, varmom returns scores of VAR(k) model and snpmom returns scores of Semi-Nonparametric density. For the details of the toolbox and illustrations download "[**A Framework for Indirect Inference**](http://www.yildiz.edu.tr/~tastan/SGMM.pdf) ".

The toolbox calls several functions from CompEcon toolbox accompanying [**Applied Computational Economics and Finance, Mario J. Miranda & Paul L. Fackler, MIT Press**](http://www4.ncsu.edu/~pfackler/compecon/index.htm). Users need to install the CompEcon toolbox before starting to use the SGMM toolbox. [**Miranda and Fackler's CompEcon toolbox can be downloaded here**](http://www4.ncsu.edu/~pfackler/compecon/download.html).

Users who wish to be on the mailing list to announce bug fixes and improvements should send an email to **[Huseyin Tastan](mailto:tastan@yildiz.edu.tr)**with the following information:

* Name :
* Institution :
* Email address :

**Terms and Conditions of Use**

**THIS SOFTWARE IS PROVIDED "AS IS" WITHOUT WARRANTY OF ANY KIND, EITHER EXPRESSED OR IMPLIED, INCLUDING, BUT NOT LIMITED TO, THE IMPLIED WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. THE ENTIRE RISK AS TO THE QUALITY AND PERFORMANCE OF THE PROGRAM IS WITH YOU. SHOULD THE PROGRAM PROVE DEFECTIVE, YOU ASSUME THE COST OF ALL NECESSARY SERVICING, REPAIR OR CORRECTION.**

**IN NO EVENT WILL THE COPYRIGHT HOLDERS OR THEIR EMPLOYERS, OR ANY OTHER PARTY WHO MAY MODIFY AND/OR REDISTRIBUTE THIS SOFTWARE, BE LIABLE TO YOU FOR DAMAGES, INCLUDING ANY GENERAL, SPECIAL, INCIDENTAL OR CONSEQUENTIAL DAMAGES ARISING OUT OF THE USE OR INABILITY TO USE THE PROGRAM (INCLUDING BUT NOT LIMITED TO LOSS OF DATA OR DATA BEING RENDERED INACCURATE OR LOSSES SUSTAINED BY YOU OR THIRD PARTIES OR A FAILURE OF THE PROGRAM TO OPERATE WITH ANY OTHER PROGRAMS), EVEN IF SUCH HOLDER OR OTHER PARTY HAS BEEN ADVISED OF THE POSSIBILITY OF SUCH DAMAGES.**

By clicking here I agree to the above terms and conditions: [**Download SGMM Matlab Toolbox**](http://www.yildiz.edu.tr/~tastan/SGMM.rar)

[**Free Counter**](http://www.e-zeeinternet.com/)