

This folder holds the replication files for the appendix to “Asymptotically Valid Bootstrap Inference for Proxy SVARS” by Carsten Jentsch and Kurt G. Lunsford. All folders within this folder as well as the files they hold produce the results in Appendix G.

All results are computed with Python. As part of the computations, we use NumPy, pandas, Matplotlib, Numba, time, os, and sys packages, downloaded with Anaconda.

The folders within this folder hold the replication files for the sections withing Appendix G. The folders are associated to the appendix sections as follows:

- appendix_g123: Appendix G.1, Appendix G.2, Appendix G.3
- appendix_g4: Appendix G.4
- appendix_g5: Appendix G.5
- appendix_g6: Appendix G.6
- appendix_g7: Appendix G.7
- appendix_g8: Appendix G.8

Within each of these folders, the structure of the replication files parallels the replication files for main paper. There is a main script that produces the simulation results. This script may need to be run multiple times to produce results for each data generating process, and it will automatically save Excel files that have results for the respective data generating process. Once these Excel files are produced, separate scripts can be run that will call the Excel files and produce each of the figures in Appendix G.

There is also a folder called “modules,” which holds modules that contain functions that are called by the main simulation scripts.