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The enclosed GAUSS codes replicate the results from the paper "**Inference in DSGE Models with Possible Weak Identification**". They build upon the GAUSS code of An and Schorfheide (2007). I thank the authors for making their code available. You'll also need the dll files for the generalized Schur decomposition developed by Paul Soderlind (<http://home.datacomm.ch/paulsoderlind/>). In particular, the file `dforrt.dll` should be put under `c:gauss`, and the files `PsDgees.dll`, `PsDtgsen.dll`, `PsZgees.dll` and `PsZtgsen.dll` under `c:gauss\dlib`.

Save all the files in the zip file to a desired directory. Then, set it as the working directory for GAUSS.

The files whose name start with numbers are the main replications files. They can be executed independently. Specifically,

- **01ind.g** computes the eigenvalues of the M_T matrix under different sample sizes. It produces the results in the first paragraph of Section 7.1.
- The files **02Table1.g** to **09Table8.g** replicate the size and power properties reported in Table 1 to Table 8.
- The files **10Table9_1.g**, **10Table9_2.g** and **10Table9_3.g** produce confidence intervals for structural parameters using the procedure described in Section 6. Set `totalsim=1` to get confidence intervals for one simulated series. This uses 20 Markov Chains each producing 2000 valid draws. Set `totalsim` to a value greater than one to get summary statistics as reported in Table 9. The latter is time consuming. It is desirable to utilize multiple processors and then merge the results.

The excel files contain the values used for producing Table 9.

- Set `totalsim=1`. Then the output save in **mcmc-draws.dat** from running one of the above three programs can be used to produce the impulse responses reported in Figures 2-4.
- The files **11Table10_1.g** to **12Table11.g** replicate table 10 and Table 11.

The files **fstats.src** and **likseq** contain procedures used in the above main replication files. You should not need to modify them.

The files `dsgesel.src`, `gensys.src`, `nkmp_mod.src`, `nkmp_sim.src` and `nkmp_spec.g` are taken from the codes of An and Schorfheide (2007). They contain procedures for the model specification, solution and simulation.

The rest are data files used in various places.

The procedures have been tested on GAUSS 9 (32-bit). Comments welcome. For any queries regarding the code please contact: Zhongjun Qu at qu@bu.edu.