

Replication files for ‘Sensitivity Analysis using Approximate Moment Condition Models’

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Instructions for replicating empirical results in the paper

1. Install the package `GMMsensitivity`. The package can either be downloaded from <https://github.com/kolesarm/GMMsensitivity>, or by installing the package from the included tarball.

All functions in the packages are documented, and the packages also contain several vignettes that explain how to use them. The package also contains the BLP dataset used in the paper

2. The script `blp_application.R` replicates all empirical results. Tables 1 and 2 are printed on screen. Figures 1, 2, and 3 are generated as `ggplot2` objects `f1`, `f2` and `f3`, and stored in the `figures/` directory as LaTeX/TikZ files.