This readme.txt file was generated on 2024-10-19 by James Younker

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GENERAL INFORMATION

Title: Data and Code Supporting "Calculating Effective Degrees of Freedom for Forecast Combinations and Ensemble Models"

Title of Publication: Calculating Effective Degrees of Freedom for Forecast Combinations and Ensemble Models

Author Information

Name: James Younker

Institution: Bank of Canada

Email: jyounker@bankofcanada.ca

ORCID: 0000-0002-3006-190X

LIST OF FILES & FILE OVERVIEW

File list:

Format: EViews program

brief description: This program contains everything required to recreate the simulation results of the paper as appear in figure 1.

CODE-SPECIFIC INFORMATION:

Requirements: EViews

Version: The code was developed on EViews 11; however, I suspect that it will run correctly on any of the later versions of EViews

Other Notes:

Before executing the program set an output directory. By default the program uses 'c:\data\sim\sim4' which is referred to in four places in the program.

When running the program please select 'quiet mode' to reduce run time.

Please note that the program's run time is around 5 hours in quiet mode.

The program output used in figure 1 of the discussion paper is as follows:

2 Models With 2 Variables Each: work file 'var2_obs100' variable for EDF from Equation 19 'ave_ratio_cp1' variable for EDF with naive measure 'ave_ratio_cp2'

3 Models With 3 Variables Each: work file 'var2_obs100' variable for EDF from Equation 19 'ave_ratio_cp1' variable for EDF with naive measure 'ave_ratio_cp2'

5 Models With 5 Variables Each: work file 'var2_obs100' variable for EDF from Equation 19 'ave_ratio_cp1' variable for EDF with naive measure 'ave_ratio_cp2'

10 Models With 10 Variables Each: work file 'var2_obs100' variable for EDF from Equation 19 'ave_ratio_cp1' variable for EDF with naive measure 'ave_ratio_cp2'