

First version: August 2012.

Updated: June 2013.

The enclosed MATLAB codes replicate the results from the paper "Frequency Domain Analysis of Medium Scale DSGE Models with application to Smets and Wouters (2007)" by Tkachenko, D. and Qu, Z.(2012).

Please see individual folders for folder-specific readme files.

All folders provided should be on the MATLAB path for the code to work properly.

Comments welcome.

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Note: In the August 2012 version the log likelihood functions were missing a multiplicative factor $(1/2)$. Both the code and the working paper have been updated to correct this error (c.f. pages 20-21 in the working paper for the definitions of $L_T(\theta)$ and $\bar{L}_T(\bar{\theta})$). All the results stay qualitatively the same.