Code

This is a simplified version of the automatic identification code. It does not provide all the output that the R code does, but it runs faster. That is the reason why MATLAB is used for the simulations.

Instructions

1) Include in the MATLAB path the folder `GVEC_MATLAB`.

2) Run the scripts `seq_seq_dim2` and `seq_seq_dim3`. They run the simulations for dimension 2 and dimension 3 respectively.

The frequencies of correct identification of the true model are stored in the variable `pcmat` (`pcjmat` for the ones of the Johansen test).

The script also generates the graphs and saves them in postscript format.