Readme-file for the Replication of "Optimal Deposit Insurance",

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The replication folder contains code to replicate all the figures in the paper. Note that Figures 2, 3, 4, and 5 are simply drawn in Tikz.

Structure. There are three folders.

- *01_code_deposit_DI_limits:* running *deposit_DI_limits.m* generates Figure 1 in the paper.
- *02_code_deposit_simulation:* running *main_deposit.m* generates Figures 6 and 7 in the paper.
- *03_code_deposit_CDS:* running *cds_final.Rmd* generates results used in the model calibration in Section 4 of the paper.

Run Times and Software. The code was run on Matlab R2020b on a Intel(R) Xeon(R) CPU E5-2687W v4 @ 3.00GHz, with 64Gbs of RAM and Windows 10 Pro.

The code in *01_code_deposit_DI_limits* took under a minute to run, while *02_code_deposit_simulation* took about thirty minutes to run. Required Matlab toolboxes: Statistics and Machine Learning Toolbox, Parallel Toolbox, Global Optimization Toolbox.

The code in *03_code_deposit_CDS* was run in R version 4.0.5 (2021-03-31).