

Programs for Replicating Results in “Where Have All My Siblings Gone?”

The estimation file is a FORTRAN77 file that has other uses besides estimating this model. In subroutine *parget*, program parameters and initial values of model parameters are read. For this model, *method* should be set to 27 to estimate the model, 29 to estimate the asymptotic covariance matrix of the model, 32 to produce residuals, 34 to do welfare analysis, 50 to construct goodness-of-fit tests, 51 to construct Kolmogorov-Smirnov pictures (like Figure 6), 53 to construct generalized residuals, 54 to perform Lagrange Multiplier tests, and 54 to sort generalized residuals by race and gender (like Figure 7). Other parameters should be set as in *nonstructtr.p*. Descriptions of other parameters in *nonstructtr.p* are included at the bottom of *nonstructtr.p*.

Data are read by subroutine *datget* and the subroutines it calls. All data are HRS/AHEAD data are public except for restricted geography data which can be acquired by applying for it.

The likelihood function is optimized using a simplex method in *gqopt* whose FORTRAN files are included in this appendix. The different files are compiled, linked, and loaded using *makens*. Note that the *gqopt* files are assumed to be in a different directory. You can either set up the directory structure as implied by the makefile or change the makefile.

Please feel free to email me at steven.stern@stonybrook.edu with any questions or concerns.