

Description of the Replication Files for “Identification of Counterfactuals in Dynamic Discrete Choice Models”

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October 2020

This folder contains the following two folders:

1. **FirmEntry**: Includes all relevant Matlab files to reproduce the numerical results for the firm entry/exit problem presented in Section 4.1.
2. **LandUse**: Includes the relevant files to reproduce the results of the empirical illustration presented in Section 4.2.

The **FirmEntry** folder contains the files:

- **firm_entry_problem.m**: This file generates the numerical results presented in Tables 1, 2, and 3 of Section 4.1.
- **solvevalue.m**: This file solves for the ex-ante value function in the Bellman equation.
- **cprobs.m**: This file returns the conditional choice probabilities and the conditional value function.

The **LandUse** folder contains the main file **RUN EVERYTHING.sh**, which is the script that calls (in order) all programs used to prepare the data, run the estimation, and produce the tables and figures. All raw data are publicly available for download, as indicated in Table B1 of the Online Appendix, save DataQuick’s land values. The DataQuick land values data employed in this paper are confidential and can be accessed via CoreLogic.

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