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These files allow to reproduce all results in the paper:
Gouel Christophe (2012), Optimal food price stabilisation policy.
European Economic Review

Figures are drawn in R and calculations are carried out in MATLAB.

DEPENDENCIES

1) MATLAB

MATLAB programs depend on the following packages, which have to be installed:

- RECS version 0.1 (<https://github.com/christophe-gouel/recs/tree/v0.1>)
- compecon (<http://www4.ncsu.edu/~pfackler/compecon/>).
- Path solver for Matlab (<http://pages.cs.wisc.edu/~ferris/path.html>).
- MATLAB Statistics Toolbox.

2) R packages:

- cmrutils.
- R.matlab.
- moments.
- MASS.
- lmtest.
- mFilter.
- itall (<http://www.stat.pitt.edu/stoffer/tsa2/Rcode/itall.R>)

3) Maxima (<http://maxima.sourceforge.net/>)

Maxima is used to assess the properties of the utility function. See the file "Optimal.mac".

FILES ORGANISATION

Each file starts with a header line describing its function

MATLAB

- All.m run all Matlab files
- mX.m files define equations for model X.
- runX.m solves and simulates model X.
- WelfX.m calculates welfare changes in model X.
- SensiY.m analyses sensitivity to parameters Y.
- path.opt defines precision of Path solver
- DecisionRules.m simulates models to extract decision rules
- Extract2Latex.m extracts parameters in a Latex file
- LongRun.m generates observations for all models on the asymptotic distribution
- RiskPremium.m Calculates changes in risk-premium
- Transition.m generates simulations on the transitional dynamics for all models
- Infinitesums.m calculates terms of infinite sums by converting them into recursive equations
- init_common.m initialises parameters