

Data Availability Statements

The text data which records the performance results depicted in section 4.6 of the manuscript have been deposited in Benjamin Moll's publicly available repository: <https://benjaminmoll.com>.

The paper also makes uses of publicly available data from the 2007 Survey of Consumer Finances, downloadable from: https://www.federalreserve.gov/econres/scf_2007.htm.

Dataset List

Data File	Confidential	Source	Provided	Purpose
Data/plot_data.txt	No	https://benjaminmoll.com/comparison/	Yes	Create figures A.1a/A.1b
N/A	No	https://www.federalreserve.gov/econres/scf_2007.htm	No	Table A.2

Computational Requirements

Software Requirements

- Matlab (Code run with Matlab Release 2019b)

Description of Programs

Programs in `MatlabCode/` generate all the figures in the main manuscript. Each file is named in accordance with the figures it generates. For example, `MatlabCode/fig_2_3.m` generates figures 2 and 3 in the paper. Figures in appendix are ordered too although they are matched using the units digit. For example, figure A.2 is generate by `MatlabCode/fig_12.m`. The only exceptions are `MatlabCode/partialeq_subroutine.m`, which is an auxiliary file for `MatlabCode/fig_5.m`, and `MatlabCode/main_dist.m`, `MatlabCode/cont_true_dist.m`, `MatlabCode/disc_true_dist.m`, `MatlabCode/latexTable2`, `MatlabCode/discrete_normal.m`, `MatlabCode/lininterp1.m`, and `MatlabCode/rouwenhorst.m`, which are auxiliary files for `MatlabCode/fig_9_11.m`.

Memory and Runtime Requirements

The code was last run on an Intel(R) Core(TM) i7-6500U CPU@2.50GHz 2.59GHz with 7.9 GB usable RAM, running 64bits Windows10. It took 64.205813 seconds to run the code excluding the auxiliary files for `MatlabCode/fig_9_11.m`, and 2644.397659 seconds when running them as well.

Instructions

The only file needed to be run is `MatlabCode/main.m`. It should be open in a new Matlab session to define the directory automatically. It will generate all the figures in the manuscript, listed below.

Please note that to replicate the exact figures from the paper, the auxiliary files of `MatlabCode/fig_9_11.m` are not to be run, as they would report the algorithms' performance obtained from running the code in your own machine. To avoid this, we stored the results depicted in section 4.6 of the manuscript in the text file `Data/plot_data.txt`, retrieved automatically by the script. Nevertheless, if you would like to see your own performance results in the figures, you should set to 1 the variable `own_machine_performance` in `MatlabCode/main.m`, which will generate new text files in the folder `Data` to be used for the figures/table.

List of Tables and Programs

Figure #	File / Source
Figure 1a	<code>MatlabCode/fig_1_6_7.m</code>
Figure 1b	<code>MatlabCode/fig_1_6_7.m</code>
Figure 2	<code>MatlabCode/fig_2_3.m</code>
Figure 3	<code>MatlabCode/fig_2_3.m</code>
Figure 4a	<code>MatlabCode/fig_4.m</code>
Figure 4b	<code>MatlabCode/fig_4.m</code>
Figure 5a	<code>MatlabCode/fig_5.m</code>
Figure 5b	<code>MatlabCode/fig_5.m</code>
Figure 6a	<code>MatlabCode/fig_1_6_7.m</code>
Figure 6b	<code>MatlabCode/fig_1_6_7.m</code>
Figure 7a	<code>MatlabCode/fig_1_6_7.m</code>
Figure 7b	<code>MatlabCode/fig_1_6_7.m</code>
Figure 8	<code>MatlabCode/fig_8.m</code>
Figure 9a	<code>MatlabCode/fig_9_11.m</code>
Figure 9b	<code>MatlabCode/fig_9_11.m</code>
Figure 10a	<code>MatlabCode/fig_10.m</code>
Figure 10b	<code>MatlabCode/fig_10.m</code>
Figure 10c	<code>MatlabCode/fig_10.m</code>
Figure 10d	<code>MatlabCode/fig_10.m</code>
Figure 10e	<code>MatlabCode/fig_10.m</code>
Figure 10f	<code>MatlabCode/fig_10.m</code>
Table A.1	<code>MatlabCode/fig_9_11.m</code>
Figure A.1a	<code>MatlabCode/fig_9_11.m</code>
Figure A.1a	<code>MatlabCode/fig_9_11.m</code>
Figure A.2a	<code>MatlabCode/fig_12.m</code>
Figure A.2a	<code>MatlabCode/fig_12.m</code>
Figure A.3a	<code>MatlabCode/fig_13.m</code>
Figure A.3b	<code>MatlabCode/fig_13.m</code>
Figure A.4a	<code>MatlabCode/fig_14.m</code>
Figure A.4b	<code>MatlabCode/fig_14.m</code>

Figure A.5a	MatlabCode/fig_15.m
Figure A.5b	MatlabCode/fig_15.m
Figure A.6a	MatlabCode/fig_16.m
Figure A.6b	MatlabCode/fig_16.m
Figure A.7a	MatlabCode/fig_17.m
Figure A.7b	MatlabCode/fig_17.m
Figure A.8a	MatlabCode/fig_18.m
Figure A.8b	MatlabCode/fig_18.m
Figure A.8c	MatlabCode/fig_18.m
Figure A.8d	MatlabCode/fig_18.m
Table A.2	MatlabCode/fig_18.m & https://www.federalreserve.gov/econres/scfindex.htm

References

“Survey of Consumer Finances”, Board of Governors of the Federal Reserve System. Available at https://www.federalreserve.gov/econres/scf_2007.htm, last accessed in 2014.