

The files to reproduce the calculations for the manuscript “Solving, Estimating and Selecting Nonlinear Dynamic Models without the Curse of Dimensionality” by Viktor Winschel and Markus Krätzig are contained in a software package which is hosted at <http://jbendge.sourceforge.net/>

Everything needed for a simple download procedure is posted at the following sites (and may also be found at the main site listed above):

There are two versions, one for Windows and one for Linux.

The windows version is very simple, just download from https://sourceforge.net/projects/jbendge/files/jbendge/2.2/jbendge-2.2_core.zip/download unzip and start by a double click on jbendge.bat.

The linux variant is a bit more involved:

There are some other software needed before jbendge can be started

1. java 6 has to be installed
2. R has to be installed with packages: rJava, JGR, JavaGD and iplots.
3. The path to R_HOME has to be adjusted in jbendge.sh, which is the command line skript to start jbendge.
4. The link to jbendge itself is

https://sourceforge.net/projects/jbendge/files/jbendge/2.2/jbendge-2.2_win.zip/download