

Table A1: Precompiled functions supported by OxGauss

_fcmptol	disable	loadf	printdos	tanh
abs	dlibrary	loadk	rank	toeplitz
arccos	dlldcall	loadm	replay	trace
arcsin	enable	loadp	rerun	trap
arctan	end/stop	loads	rev	trunc
arctan2	erf	locate	rndcon	use
atan	errorlog	log	rndmod	varget
atan2	exp	lowmat	rndmult	varput
cdfchic	eye	lprint	rndn	vcx
cdfchii	freq	lpwidth	rndseed	vech
cdfcfc	filesa	lshow	rndu	xpnd
cdfn	floor	meanc	round	zeros
cdfnc	fmod	median	rows	
cdfni	format	msym	run	
cdfcfc	gamma	new	save	
ceil	graph	ones	saveall	
cols	hsec	open	screen	
cos	inv	output	scroll	
cosh	invpd	outwidth	shell	
create	ismiss	pdfn	show	
datalist	lib	plot	sin	
debug	library	plotsym	sinh	
delete	line	pgwin	sqrt	
det	ln	prcn	system	
diagrv	load	print	tan	

Table A2: Open source functions supported by OxGauss

balance	chrs	corrvc	dotfge	eistr	fputst	keyw	meanc	polymult	real	seekr	strsect	unique
band	close	corr	dotfgt	exctsmpl	fseek	lag1	minc	polyroot	recode	selif	submat	upmat
bandchol	closeall	counts	dotfle	exec	fsterror	lagn	minindc	printfm	recerar	sega	subscat	upper
bandcholsol	cls	countwts	dotfft	export	ftell	lncdfbvn	miss	printfnt	recsercp	seqm	substate	utrisol
bandtsol	cmadd	crossprd	dotfne	exportf	ftocv	lncdfn	missex	proc	recserrc	setcnvrt	sumc	vals
bandrv	cmcplx	crout	dstat	fcheckerr	ftos	lncdfn2	missrv	putf	rfft	setdif	svd	vcm
bandsolpd	cmcplx2	croutp	dummy	fclearerr	gammai	lncdfnc	moment	qnewton	rfft	setvmode	svd1	vec
base10	cmdiv	csrtype	dummybr	fflush	gausset	lnfact	ndpchk	qprog	rffip	shifr	svd2	vecr
besselj	cmemult	cumprodc	dummydn	fft	getf	lnpdfmfvn	ndpclex	qqr	rffin	sleep	svdcusv	vget
bessely	cmimag	cumsumc	eig	fft	getname	lnpdfn	ndpentrl	qqre	rfftnp	solpd	svds	wait
cdfbeta	cminv	cvtos	eigh	fft	gradp	loadd	null	qqrep	rfftp	sortc	svdusv	waitc
cdfbvn	cmmult	date	eighv	fge	hasimag	lower	ols	qr	rndbeta	sortcc	sysstate	writer
cdfchinc	cmreal	datestr	eigr	fgets	hessp	lowmat1	olsqr	qre	rndgam	sorthc	system	xpnd
cdffnc	cmsoln	datestring	eigr2	fgetsa	imag	lrisol	olsqr2	qrep	rndnb	sorthcc	tab	
cdfgam	cmsub	datestrymd	eigrs	fgetsat	import	lu	orth	qrsol	rndns	sortind	tempname	
cdfn2	cmtrans	dayinyr	eigrs2	fgetst	indcv	lusol	packr	qrtsol	rmdp	sortindc	time	
cdfcti	code	delif	eigv	fgt	indexcat	maxc	parse	qtyr	rndus	sorttmc	timestr	
cdfnc	color	design	end	files	indices	maxindc	pause	qtyre	rndvm	sqpsolve	token	
cdfnvn	colsf	detl	envget	fle	indices2	maxvec	pi	qtyrep	rotater	stdc	trapchk	
cdir	con	dfft	eof	fit	indnv	mbesselei	pinv	quantile	rowsf	stof	trim	
changedir	cond	dfft	eqsolve	fne	intrsect	mbesselei0	polychar	qyr	rref	stop	trimr	
chol	cons	dfree	erfc	fopen	invswp	mbesselei1	polyeval	qyre	save	strindx	type	
choldn	conv	diag	error	formatcv	iscplx	mbesselei	polymat	qyrep	saved	strlen	typecv	
cholsol	coreleft	dos	etdays	formatnv	iscplx	mbesselei0	polymake	rankindx	scalerr	strput	union	
cholup	corr	dotfeq	ethsec	fputs	key	mbesselei1	polymat	readr	scalmiss	strindx	uniondx	

Table A3: Functions not supported by OxGauss (under Ox 3.3)

cdfbvn2	intgrat2	optnevn	spsolve
cdfbvn2e	intgrat3	qprog	tocart
cdfmvn	intquad1	quantiled	topolar
comlog	intquad2	rndcon	typef
complex	intquad3	rndmod	vargetl
conj	intrleav	rndmult	varputl
csrcol	intsimp	schtoc	vartype
csrlin	issparse	schur	vartypef
datalist	lncdfbvn2	setvars	vget
densesubmat	lncdfmvn	sortd	vlist
editm	loadk	sparsecols	vnamecv
eigcg	loadp	sparseeye	vput
eigcg2	loads	sparsefd	vread
eigch	loess	sparsefp	vtypecv
eigch2	makevars	sparsehconcat	
exactsmpl	medit	sparsenze	
exportf	mergeby	sparseones	
fftm	mergevar	sparserows	
fftimi	momentd	sparseolve	
fileinfo	msym	sparseubmat	
getnr	nametype	sparseud	
getpath	nextn	sparseurtd	
header	nextnevn	sparsevconcat	
hess	null1	spline1d	
importf	optn	spline2d	

Table A4: List of codes associated to papers

1. HAMILTON, J. (1994): *State-Space Models*, in Handbook of Econometrics, Volume 4, 3039–3080, edited by R.F. Engle and D., McFadden, Amsterdam: North Holland.
2. HAMILTON, J. (1996): “The Daily Market for Federal Funds”, *Journal of Political Economy*, pp. 26–56.
3. HAMILTON, J. (1996): “Specification Testing in Markov-Switching Time-Series Models”, *Journal of Econometrics*, 70, 127–157.
4. HAMILTON, J., and C. ENGLE (1990): “Long Swings in the Exchange Rate: Are They in the Data and Do Markets Know It?”, *American Economic Review*, pp. 689–713.
5. HAMILTON, J., and O. JORDA (2002): “A Model for the Federal Funds Rate Target”, *Journal of Political Economy*, 110, 1135–1167.
6. HAMILTON, J., and G. LIN (1996): “Stock Market Volatility and the Business Cycle”, *Journal of Applied Econometrics*, 11, 573–593.
7. HAMILTON, J., and G. PEREZ-QUIROS (1996): “What Do the Leading Indicators Lead?”, *Journal of Business*, 69, 27–49.
8. HAMILTON, J., and R. SUSMEL (1994): “Autoregressive Conditional Heteroskedasticity and Changes in Regime”, *Journal of Econometrics*, 64, 307–333.
9. Bauwens, L. M. Lubrano (1998): Bayesian Inference on GARCH models using the Gibbs Sampler, *The Econometrics Journal*, 1, C23-C46.
10. Hansen, B. (1992): “Tests for Parameter Instability in Regressions with I(1) Processes”, *Journal of Business and Economic Statistics*, 10, 321–335.
11. Hansen, B. (1992): “Testing for Parameter Instability in Linear Models”, *Journal of Policy Modeling*, 14, 517–533.
12. Hansen, B. (1992): “The likelihood Ratio Test under Non-standard Conditions: Testing the Markov Switching Model of GNP”, *Journal of Applied Econometrics*, 7, S61–S82.
13. Hansen, B. (1994): “Autoregressive Conditional Density Estimation”, *International Economic Review*, 35, 705–730.
14. Hansen, B. (1996): “Inference when a Nuisance Parameter is not Identified under the Null Hypothesis”, *Econometrica*, 64, 413–430.
15. Hansen, B. and A. Gregory (1996): “Residual-based Tests for Cointegration in Models with Regime Shifts”, *Journal of Econometrics*, 70, 99–126.
16. Hansen, B. (1997): “Approximate Asymptotic p-values for Structural Change Tests”, *Journal of Business and Economic Statistics*, 15, 60–67.
17. Hansen, B. (1997): “Inference in TAR Models”, *Studies in Nonlinear Dynamics and Econometrics*, 2, 1–14.
18. Hansen, B. (1999): “Testing for Linearity”, *Journal of Economic Surveys*, 13, 551–576.
19. Hansen, B. (2000): “Sample Splitting and Threshold Estimation”, *Econometrica*, 68, 575–603.
20. Hansen, B. (2000): “Testing for Structural Change in Conditional Models”, *Journal of Econometrics*, 97, 93–115.
21. Hansen, B. and M. Caner (2000): “Threshold Autoregression with a Unit Root”, *Econometrica*, 69, 1555–1596.
22. Hansen, B., D. Cox and E. Jimenez: “How Responsive are Private Transfers to Income? Evidence from a Laissez-faire Economy”, forthcoming in *Journal of the Public Economics*.
23. Hansen, B. and B. Seo (2002): “Testing for Threshold Cointegration”, *Journal of Econometrics*, 110, 293–318.
24. Hansen, B. (2001): “The New Econometrics of Structural Change: Dating Changes in U.S. Labor Productivity”, *Journal of Economic Perspectives*, 15, 117–128.
25. Hansen, B.: “Recounts from Undervotes: Evidence from the 2000 Presidential Election”, forthcoming in *Journal of the American Statistical Association*.
26. Kim, C.-J. and C. Nelson (1999): *State-Space Models with Regime Switching: Classical and Gibbs-Sampling Approaches with Applications*, The MIT Press.
27. Yang, L. and R. Tschernig (1999): “Multivariate Bandwidth Selection for Local Linear Regression”, *Journal of the Royal Statistical Society, Series B*, 61, 793–815.

Table A5: Outputs obtained by running *multiband.tes* (see reference 27 in Table A4) under OxGauss (left) and Gauss 3.2 (right)

Ox version 3.30 (windows) (C) J.A. Doornik, 1994-2003	
hdrot_ll: chosen block: 2.0000000 1.0000000	hdrot_ll: chosen block: 2.0000000 1.0000000
Results from bandrot.g	Results from bandrot.g
h_ROT	h_ROT
0.051626512	0.051626512
0.051626512	0.051626512
hd_ROT	hd_ROT
0.044616931	0.044616919
0.064029894	0.064029901
B_hat	B_hat
0.23183482	0.23183482
Cm_hat	Cm_hat
5535.4077	5535.4077
477.33950	477.33950
1305.0202	1305.0202
7795.1069	7795.1069
C_hat	C_hat
hdrot_ll: chosen block: 2.0000000 1.0000000	hdrot_ll: chosen block: 2.0000000 1.0000000
hdrotlp: chosen block: 2.0000000 1.0000000	hdrotlp: chosen block: 2.0000000 1.0000000
hdrotlp: Blamu	hdrotlp: Blamu
78617.709	78617.709
-4919.6541	-4919.6541
-3421.7567	-3421.7567
80.592526	80.592526
Results from bandpi.g	Results from bandpi.g
h_PI	h_PI
0.076176271	0.076176271
0.076176271	0.076176271
hd_PI	hd_PI
0.082851089	0.082851007
0.064612911	0.064612978
Bd_hat	Bd_hat
0.37280023	0.37280024
hd_ROT	hd_ROT
0.044616931	0.044616919
0.064029894	0.064029901
C_hat	C_hat
1227.6312	1227.6312
hC_ROT	hC_ROT
0.18391889	0.18391889
Cm_hat	Cm_hat
458.95790	458.95789
18.900462	18.900464
1240.7565	1240.7565
hCd_ROT	hCd_ROT
0.16024143	0.16024143
0.17575527	0.17575527
0.37881573	0.37881573