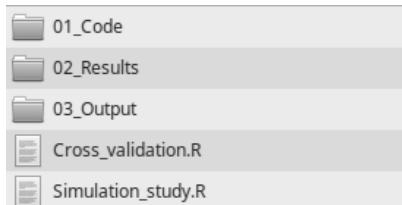


1 Unpack Reproduction.zip-File

Please, unpack the Reproduction.zip-File. A folder “Simulation_Study” will have been created. You will find two R-files in this folder and 3 subfolders:



Do not change any folder or file names!

For reproducing the simulation study, please, execute „Simulation_study.R“

For reproducing the cross validation results, please, execute „Cross_validation.R“ (discouraged!)

2 Simulation Study

This code will run approx. 4.5 days on a computer with an Intel(R) i5-2400 CPU @ 3.1 GHz processor and 8 GB RAM. We recommend running the code in one go with settings `SAVE = F`.

Setting the directory in the code (path)

In order for the code to run smoothly, please, enter the path to the folder „Simulation_Study“ in line 20.

Before

```
17 ## #####  
18 ## Please set me to the directory this source code lies in -----  
19  
20 path <- ""  
21
```

After

```
17 ## #####  
18 ## Please set me to the directory this source code lies in -----  
19  
20 path <- "/home/user/Downloads/Simulation_Study/"  
21
```

The use of SAVE

Setting `SAVE <- T` in line 22 will save all estimation results. This is recommended if you do not want to run the simulation study in one go. Required disk space: 19 GB.

3 Cross validation

WE DO NOT RECOMMEND TO RE-RUN THE CROSS VALIDATION ON A SINGLE COMPUTER!

The cross validation is computationally very expensive (several days on 80+ kernels; see preamble of „Cross_validation.R“ for more information).

If you would still like to run it:

- Read through the preamble of the code carefully and make adaption to function arguments (e.g. number of kernels) if needed.
- Do set the path argument in line 54 of „Cross_validation.R“ analogously to the instructions in the previous section.
- **Keep in mind that the provided results for the cross validation will be overwritten.**
- Wait :).