

## Publication

**Reproducible Econometric Simulations** 

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Reproducibility of economic research has attracted considerable attention in recent years. So far, the discussion has focused mainly on reproducibility of empirical analyses. This paper addresses a further aspect of reproducibility, the reproducibility of computational experiments. More specifically, we contribute to the emerging literature on reproducibility in economics along three lines: (i) we document how simulations of various types are an integral part of publications in modern econometrics, (ii) we provide some general guidelines about how to set up reproducible simulation experiments, and, finally, (iii) we provide a case study from time series econometrics that illustrates the main issues arising in connection with reproducibility, emphasizing the use of modular tools. Reproducibility of economic research has attracted considerable attention ină recent years. So far, the discussion has focused mainly on reproducibility of a empirical analyses. This paper addresses a further aspect of reproducibility, the reproducibility of computational experiments. More specifically, we contribute to the emerging literature on reproducibility in economics along three lines: (i) we document how simulations of various types are an integral part of publications in modern econometrics, (ii) we provide some general guidelines about how to set up reproducible simulation experiments, and, finally, (iii) we provide a case study from time series econometrics that illustrates the main issues arising in connection with reproducibility, emphasizing the use of modular tools.

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