

README

Generalized Expectile Regression with Flexible Response Function

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06 12 2020

Details

- Main author of code:
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 - Fabian Otto-Sobotka
- Software used: R.3.6.1 & R.3.6.3 more details see sub-documentations

General

- This is the overall README of the manuscript to *Generalized Expectile Regression with Flexible Response Function*.
- The manuscript contains one section on “Simulation Study” and one section containing two “Empirical Applications”. Thus, here exist according directories, each containing a README for explaining their structure.
- In the “Simulation Study” (`Code_Simulation`) there are a lot of .R files. Most of them describing one set of parameters for the simulation study. We kept them separately due to time intensive calculations.
- The intermediate results of the simulation study are too big to be shared generally. If you need them, please contact Elmar Spiegel.
- In the “Empirical Application” (`Code_Examples`) two sub-directories describe the different examples.
 - The data of the THg (mercury) concentrations are provided along the paper. They are downloaded from the homepage <https://wwwn.cdc.gov/nchs/nhanes/continuousnhanes/default.aspx>.
 - The data of the hearing score example are confidential. Thus, we provide some code how to simulate data, which enable to check the code of the example.
- The heart of the calculations is the ready to use R-package “FlexER”.

Content of the Supplementary Materials

- Directories `Code_Examples` and `Code_Simulation` for the relating code of the manuscript. Each containing a separate `README_...pdf` for explanations.
- `FlexER_0.04-06.tar.gz`: Ready to use R package relating to the manuscript