# Readme file for codes and data for “Linear Hypothesis Testing in Dense High-Dimensional Linear Models”

Yinchu Zhu Jelena Bradic

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The Monte Carlo simulations in Section 5 of the article can be replicated by the Matlab file named “Main_ZhuBradic_Monte_Carlo_simulations.m”. Before running the code, please first install Gurobi and setup Setting up the Gurobi MATLAB interface following the instructions at Gurobi’s website (http://www.gurobi.com/documentation/6.5/refman/matlab_setting_up_the_guro.html).

The real data example can be replicated by the Matlab file named “Main_ZhuBradic_real_data_example.m”. The stock return data consists of 659 monthly observations starting from 1960, which is obtained from Center for Research in Security Prices (CRSP) via Wharton Research Data Services (WRDS). Data on the macroeconomic variables is obtained from the website of Federal Reserve Bank of St. Louis (https://research.stlouisfed.org/econ/mccracken/fred-databases/).