

Accuracy of estimates^a

Package	Parameter	Coefficient	Standard error				
			Hessian	OPG	QMLE	IM	BW
LIMDEP	μ	6.0	—	—	—	—	6.0
	α_0	6.0	—	—	—	—	6.0
	α_1	6.0	—	—	—	—	6.0
	β_1	6.0	—	—	—	—	6.0
MATLAB	μ	4.6	—	4.7	—	—	—
	α_0	6.0	—	5.1	—	—	—
	α_1	4.9	—	5.1	—	—	—
	β_1	5.6	—	5.2	—	—	—
MICROFIT	μ	2.5	2.9	—	—	—	—
	α_0	4.2	3.5	—	—	—	—
	α_1	2.7	2.7	—	—	—	—
	β_1	3.8	4.0	—	—	—	—
RATS	μ	1.9	1.4	3.4	1.1	—	—
	α_0	4.1	2.5	2.3	2.8	—	—
	α_1	4.4	2.8	2.3	2.5	—	—
	β_1	3.8	2.4	2.6	2.4	—	—
SAS	μ	2.6	3.1	5.0	2.8	—	—
	α_0	4.4	4.5	4.7	4.8	—	—
	α_1	4.6	4.9	4.6	5.0	—	—
	β_1	5.2	4.8	4.9	5.1	—	—
SHAZAM	μ	3.2	—	3.1	—	4.3	5.0
	α_0	3.4	—	3.0	—	3.4	3.6
	α_1	4.1	—	3.5	—	3.9	4.2
	β_1	4.5	—	3.3	—	3.7	4.0
TSP	μ	6.0	6.0	6.0	6.0	—	—
	α_0	6.0	6.0	6.0	6.0	—	—
	α_1	6.0	6.0	6.0	6.0	—	—
	β_1	6.0	6.0	6.0	6.0	—	—

^a Cell entries are errors measured relative to the FCP benchmark values from FCP using the same method for estimating the first and second derivatives. 6.0 is the maximum possible score for any given package in this exercise since only six digits of accuracy are given in the FCP paper.