This readme accompanies the Matlab replication files for the simulation results reported in the supplementary appendix to "Valid Two-Step Identification-Robust Confidence Sets for GMM" by Isaiah Andrews. In particular the folder "Size Sims" contains files for replicating the results of Section C.1 of the Supplementary Appendix, while the folder "Two Step Sims" contains files for replicating the results of Section C.2. In both cases there are separate subfiles for each k∈{5, 10, 20} (where k indexes the number of distinct values for the instrument), and the file to reproduce the reported results is titled "...masterfile.m" Finally, the folder "Calibration Analysis" contains files for calculating the marginal correlations and other quantities reported in Section C.3.

Note that for ease of reporting $\Sigma_V(Z_t)$, the error $V_{1,t}$ is scaled to have variance of roughly same magnitude across specifications. This scaling is purely for aesthetic purposes and has no effect on the performance of any of the procedures reported in the paper, but is controlled by a parameter "var_scaling" in the code.