

Note: Simulation Study

Supplement to ‘Valid Simultaneous Inference in High-Dimensional Settings (with the HDM Package for R)’ (Bach et al., 2018)

Philipp Bach

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Note on Replicability / Simulation Study

The simulation was run in parallel on a linux cluster. For each sample size $n \in \{200, 500\}$, the 2000 repetitions were run in separate batch jobs. The R file `simul_server_medium.R` implements the estimation procedures presented in the simulation study. The sample size and number of observations can be changed to cover all settings.

Once, the simulation study is completed, the results can be merged using the R script `merge_medium.R`.