last updated: April 2, 2017

My work on model averaging has concentrated on developing a new method called 'weighted-average least squares' (WALS). User-friendly packages for WALS estimation of linear regression models are available both in MATLAB and Stata. The zipfiles wals-matlab.zip and wals-stata.zip contain the latest versions of these packages, together with documentation, examples, and supplementary material.

The codes may be used freely, but appropriate reference should be made to the underlying published papers.

The authors accept no responsibility for any errors or malfunctions in the program.

Comments and suggestions are welcome and should be addressed to Jan Magnus or to Giuseppe De Luca