

Supplemental materials for replication of simulation results.

Brunnermeier, Markus K. and Jonathan A. Parker, "Optimal Expectations," *American Economic Review*, 95(4), September 2005.

The accompanying files are

1) a Mathematica notebook file used to generate the numerical results of the asset pricing example reported in Section III and Figure 1 of Brunnermeier Parker (2005),

2) an Adobe Acrobat PDF file of the program.

The program was written in and run in Mathematica Version 5.0.1.0.

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