

Matlab codes used in “Determining the Number of Factors in Static Approximate Factor Models Using Discrete Fourier Transforms and Pseudo-Eigenvalues”

Tables 2.1-2.3 are based on data generated by “EignAnalysis.m”

Fig. 2.1 is generated by “ComDFT.m”

Fig. 4.1 is based on data generated by “AccuComp.m.” The curves are drawn by Excel.

Figs. 4.2-4.4 are generated by “meshFNTP.m”

Tables 4.1 and 4.2 are generated by “Table4_1.m” and “FPEzero_2.m,” respectively, with a function file “ABC_crit.m” provided by the authors of “Improved penalization for determining the number of factors in approximate factor models” written by L. Alessi, M. Barigozzi, and M. Capasso and published in *Statistics and Probability Letters*, 80:1806-1813, 2010. Results of BN, ON, and TR in these tables are taken from the article “A randomized sequential procedure to determine the number of factors” and its supplements, written by L. Trapani, published in *J. Amer. Statist. Assoc.*, 113(523):1341-1349, 2018.