

```
%% Section 2: Model parameters
allModelParams =
{'DELTA', 'BETTA', 'B', 'ETA1', 'ETAc', 'THETA', 'ALFA', 'RHOA', 'RHOD', 'STDA', 'STDD'};

% The variables which we do not select for estimation are calibrated to the
assigned values
calibrateParams.ETA1    = 1.00;
calibrateParams.THETA   = 3.48;
calibrateParams.RHOD    = 0.95;
calibrateParams.STDD    = 0.01;
calibrateParams.DELTA   = 0.025;

% Starting values
params0.BETTA           = 0.984;
params0.B               = 0.5;
params0.ETAc            = 5;
params0.ALFA            = 0.667;
params0.RHOA            = 0.979;
params0.STDA            = 0.0072;
```