This script performs the EL DSD test using the 2-step method described in the paper "Stochastic Efficiency Analysis using Relative Entropy and Empirical Likelihood" (Post, T. and V. Poti', 2015).

It requires Matlab R2014b and CVX. Detailed instructions on how to obtain and install CVX, as well as how to make sure that it can be called from your Matlab installation, are available in the file "CVX.pdf" in the same folder.

The folder also contains the datasets used to generate Table II and Figures 1 and 2 in the paper.