

% This program computes the coverage frequency of the ✓
95% confidence interval.

% OLS estimator used

```
itrn=10000; %Iteration #  
n = 1000 ; % Sample size  
beta=1; % True coefficient value  
count=0;
```

```
for i=1:itrn  
    x=randn(n,1);  
    e=randn(n,1);  
    y=beta*x+e;  
    [ b, se, tratio, rsq, aic, bic ] = olsregression(x,y);  
    cfu=b(2)+se(2)*1.96;  
    cfl=b(2)-se(2)*1.96;  
  
    if (1<cfu) && (1>cfl);  
        count=count+1;  
    end  
end
```

```
end  
format short;  
fname='conint.out';  
fid1=fopen(fname,'w');  
fprintf(fid1, 'The coverage rate is %-5.2f \n', count/itrn);  
fclose(fid);
```

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