ndVuong.m is a Matlab function that computes the test statistic and the critical value of the nondegenerate Vuong test. The file can be read in a text editor or in Matlab. Please see the description in the file for syntax.

Example_NormReg.m provides an example that illustrates the use of ndVuong in a normal regression model.

logfi.m and loggi.m defines the log-density functions of two normal regression models. They should illustrate the syntax of the log-density functions required by ndVuong.m