

This archive contains the source codes needed to replicate the results from “The Sources of Sovereign Risk A calibration based on Lévy stochastic processes” by Sylvain Carré, Daniel Cohen and Sébastien Villemot.

The codes are written in the [R](#) programming language (version 3.3 was used). The following CRAN packages must also be installed: [statmod](#) and [mFilter](#).

There are four R scripts that can be used to replicate the results:

`discretized-levy.R` Produces Table 3, and the figures in Appendix B

`discretized-levy-recovery.R` Produces Table 4 (actually it produces one half of the table; the other half can be obtained by flipping the boolean value of the `brownian` variable)

`discretized-levy-maturity.R` Produces Tables 5 and 6

`semi-discretized-brownian.R` Produces Table 7