

I would like to implement the following integral in Dynare, Note that  $x$  is an endogenous variable as well as  $w_t$ , and  $\epsilon_t$  is meant to be a shock drawn from the normal pdf,  $g(\epsilon_t)$ , with mean zero and variance 1.

$$\int_{-\infty}^x (\epsilon_t + w_t) g(\epsilon_t) d\epsilon_t$$

For convenience, I can rewrite it as:

$$\int_{-\infty}^x \epsilon_t g(\epsilon_t) d\epsilon_t + \int_{-\infty}^x w_t g(\epsilon_t) d\epsilon_t$$

My understanding is that these integrals are not zero due to the endogenous upper boundary. How would you implement the above two integrals in Dynare? Thank you.