**Directions:** Today’s exercises together will be a series of applications using the baker dataset to implement TWFE, Callaway and Sant’anna, de Chaisemartin and d’Haultfoeille, Sun and Abraham, stacking, robust efficient imputation estimation and matrix completion. We will only be using the y variable, which is the variable that was generated with dynamic treatment effects. To illustrate, we will use the castle doctrine dataset.

Files using castle:

TWFE: Castle.do and google collab

CS: castle\_cs.R

SA: castle\_sa.R

Stacking: castle\_stacking.do

Imputation: five\_estimators\_example.do

Mcnn: castle\_mc.R

**Manual**

1. **BY HAND.** Manually calculate the overall ATT by writing down in an excel spreadsheet the size of the ATT over time for each group. Answer the following.
   1. How many group-time ATT parameters are there?
   2. What is the overall ATT for each treatment group (1986, 1992, 1998 and 2004) if you use a uniform weight of 1/N?
   3. What is the overall ATT using a uniform weighting?

**Static specifications**

1. **TWFE.** Now estimate the overall ATT using the twoway fixed effects estimator. Write down your result and standard error in the table below.
2. **CS**. Estimate the overall ATT as well as the group-time ATTs and the group specific overall ATT using CS. Answer the following questions.
   1. How many group-time ATT parameters are there compared to your answer in 1a? Why is it different?
   2. How do your estimates of the overall ATT and the group-specific ATT compare to your answer in 1b and 1c? Why are they different?
3. **SA**. Repeat 3.
4. **dCdH.** Repeat 3.
5. **Stacking**. Calculate the overall ATT using a stacking method.
6. **Robust efficient imputation estimation**. Repeat 3.
7. **Matrix completion**. Repeat 3.

**Baker dataset:** [**https://github.com/scunning1975/mixtape/raw/master/baker.dta**](https://github.com/scunning1975/mixtape/raw/master/baker.dta)

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| --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | Manually | TWFE | CS | SA | dCdH | Stacking | Efficient Imputation | MCNN |
| Overall ATT |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |

**Castle dataset:** [**https://github.com/scunning1975/mixtape/raw/master/castle.dta**](https://github.com/scunning1975/mixtape/raw/master/castle.dta)

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| --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | Manually | TWFE | CS | SA | dCdH | Stacking | Efficient Imputation | MCNN |
| Overall ATT | n/a |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |