Apéndice. Codigo PS5 (STATA)

2023-08-17

```stata
/*******************************************************************************
                    Semana 7: Efectos Fijos

                    Universidad de San Andrés
                        Economía Aplicada
/*******************************************************************************/
                    Barnes, Fasan, Legaspe y Martin
/*******************************************************************************
Este archivo sigue la siguiente estructura:
* 0) Set up environment

* 1) Baseline Estimation

* 2)Introducing fixed effects.

* 3)More fixed effects


*******************************************************************************/

* 0) Set up environment
*==============================================================================*/
clear all
set maxvar 32767
global main "C:\Users\rodri\OneDrive\Escritorio\Economía Aplicada\Economía
Aplicada (Rodri)\TPS\TP5"

global input "$main/input"
global output "$main/output"

cd "$main"

* Open data

use "$input/microcredit.dta", clear
replace year = 1991 if year ==0
replace year = 1998 if year ==1
xtset nh year //Set panel
*******************************************************************************/

* 1) Baseline Estimation
*==============================================================================*/
browse
summarize
```

```
gen l_exptot = log(exptot)
label var l_exptot "Log Expenditure"
label var dfmfd "Female participation"
reg l_exptot dfmfd, robust
outreg2 using "output/Table1.rtf",dec(3)label addtext(Village fixed effects,
                                                      No, Household fixed effects,
                                                      No, Year fixed effects,
                                                      No, Controls, No) replace
**************************************************************************/

* 2)Introducing fixed effects.
*========================================================================*/
ssc install reghdfe
ssc install ftools
reg l_exptot dfmfd, robust
outreg2 using "output/Table2.rtf",dec(3)label addtext(Village fixed effects,
                                                      No,
                                                      Household fixed effects,
                                                      No, Year fixed effects,
                                                      No, Controls,
                                                      No) replace
areg exptot dfmfd, absorb(nh) robust
outreg2 using "output/Table2.rtf",dec(3)label addtext(Village fixed effects,
                                                      No,
                                                      Household fixed effects,
                                                      Yes, Year fixed effects,
                                                      No, Controls,
                                                      No) append
areg exptot dfmfd, absorb(year) robust
outreg2 using "output/Table2.rtf",dec(3)label addtext(Village fixed effects,
                                                      No,
                                                      Household fixed effects,
                                                      No, Year fixed effects,
                                                      Yes, Controls, No) append
areg exptot dfmfd, absorb(village) robust
outreg2 using "output/Table2.rtf",dec(3)label addtext(Village fixed effects,
                                                      Yes,
                                                      Household fixed effects,
                                                      No, Year fixed effects,
                                                      No, Controls, No) append
reghdfe exptot dfmfd, absorb(village nh) vce(robust)
outreg2 using "output/Table2.rtf",dec(3)label addtext(Village fixed effects,
                                                      Yes,
                                                      Household fixed effects,
                                                      Yes, Year fixed effects,
                                                      No, Controls, No) append
reghdfe exptot dfmfd, absorb(year nh) vce(robust)
outreg2 using "output/Table2.rtf",dec(3)label addtext(Village fixed effects, No,
                                                      Household fixed effects,
                                                      Yes, Year fixed effects,
                                                      Yes, Controls, No) append
reghdfe exptot dfmfd, absorb(year village) vce(robust)
outreg2 using "output/Table2.rtf",dec(3)label addtext(Village fixed effects,
```

```stata
                                                        Yes,
                                                        Household fixed effects,
                                                        No, Year fixed effects,
                                                        Yes, Controls, No) append
**************************************************************************/

* 3)More fixed effects
*===============================================================================*/
gen village_year = village*year
gen household_year = nh*year


reghdfe exptot dfmfd, absorb(village_year) vce(robust)
outreg2 using "output/Table2.rtf",dec(3)label addtext(Village fixed effects,
                                                        Yes,
                                                        Household fixed effects,
                                                        No, Year fixed effects,
                                                        Yes, Controls, No) append

reghdfe exptot dfmfd, absorb(household_year) vce(robust)
outreg2 using "output/Table2.rtf",dec(3)label addtext(Village fixed effects, No,
                                                        Household fixed effects,
                                                        Yes, Year fixed effects,
                                                        Yes, Controls, No) append
//Insufficient observation for the last one.


reghdfe exptot dfmfd, absorb(village_year  nh) vce(robust)
outreg2 using "output/Table2.rtf",dec(3)label addtext(Village fixed effects,
                                                        Yes,
                                                        Household fixed effects,
                                                        No, Year fixed effects,
                                                        Yes, Controls, No) append
```