Replication Package for: An Introductory Guide to Event Study Models

April 4, 2023

This replication package accompanies Miller. (forthcoming). "An Introductory Guide to Event Study Models". Journal of Economic Perspectives. DOI 10.1257/jep.37.2.1.

Authors

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License

licence.txt

Data availability and provenance statements

Summary of availability

- This paper does not involve analysis of external data (i.e., no data are used or the only data are generated by the authors via simulation in their code).

Instructions to replicators

- Create a folder labeled "figures". In Stata: "cap mkdir figures"
- Run `00_doall.do`

List of tables and figures

The provided code reproduces: - All figures provided in the Online Appendix to the paper

Figure #	Program	Line Number	Output file	Note
Appendix Figure 1	01_apdx_fig_A1_A2		apdx_fig_A01.png	
Appendix Figure 2	01_apdx_fig_A1_A2		apdx_fig_A02.png	
Appendix Figure 3	02_apdx_fig_A3		apdx_fig_A03.png	

Figure #	Program	Line Number	Output file	Note
(etc.) Appendix Figure 16	15_apdx_fig_A16		apdx_fig_A16.png	

Computational requirements

Software requirements

- Stata (code was last run with version 16.1)