DID接单——dpr

use "C:\Users\林豸\Desktop\接单\DID接单2.dta"

egen code1 =group(code),lab

xtset code1 year

rename post time

reghdfe dpr time asset lev roa onwership growth intiholding ,absorb(code1 year) vce(cluster code1)



gen event = year - birthyear

tab event



replace event = -5 if event < -5

forvalues i=5(-1)1{

gen pre`i'=(event==-`i'& treat==1)

}

gen current=(event==0 & treat==1)

forvalues i=1(1)4{

gen post`i'=(event==`i'& treat==1)

}

drop pre5

reghdfe dpr pre\* current post\* asset lev roa onwership growth intiholding,absorb(code1 year) vce(cluster code1)



coefplot,baselevels keep(pre\* current post\*) coeflabels(pre4=-4 pre3=-3 pre2=-2 pre1=-1 current=0 post1=1 post2=2 post3=3 post4=4) vertical yline(0,lcolor(edkblue\*0.8)) xline(3, lwidth(vthin) lpattern(dash) lcolor(teal))ylabel(,labsize(\*0.75)) xlabel(,labsize(\*0.75)) ytitle("政策动态效应", size(small))xtitle("政策时点", size(small))addplot(line @b @at) ciopts(lpattern(dash) recast(rcap) msize(medium)) msymbol(circle\_hollow) scheme(s1mono)



xtreg dpr treat time timetreat

不加控制变量



xtreg dpr treat timetreat asset lev roa onwership growth intiholding

控制控制变量

