

Problem 3.6

download data from: <http://hdl.handle.net/10079/6hdr852> copy and paste the url to your web browser

```
.
. // download data from: http://hdl.handle.net/10079/6hdr852
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.
.
. import delim "Clingingsmith_et_al_QJE_2009dta.csv",clear
(8 vars, 958 obs)
. set seed 1234567
.
. rename success D
. rename views Y
.
.
. //findit tsrtest
. //package name: st0158.pkg install
.
. cap program drop ate
. program define ate, rclass
1.     args Y D
2.     sum `Y' if `D'==1, meanonly
3.     local Y_treat=r(mean)
4.     sum `Y' if `D'==0, meanonly
5.     local Y_con=r(mean)
6.     return scalar ate_avg = `Y_treat'-`Y_con'
7. end
.
. // ssc install tsrtest
. tsrtest D r(ate_avg) using 3_6_resam.dta, overwrite: ate Y D
Two-sample randomization test for theta=r(ate_avg) of ate Y D by D
Combinations: 8.4503047638e+285 = (958 choose 448)
Assuming null=0
Observed theta: .4748
Minimum time needed for exact test (h:m:s): 2.6e+278:00:00
Reverting to Monte Carlo simulation.
Mode: simulation (10000 repetitions)
progress: |.....|
p=0.00190 [one-tailed test of Ho: theta(D==0)<=theta(D==1)]
p=0.99830 [one-tailed test of Ho: theta(D==0)>=theta(D==1)]
p=0.00360 [two-tailed test of Ho: theta(D==0)==theta(D==1)]
Saving log file to 3_6_resam.dta...done.
.
.
. preserve
. use "3_6_resam.dta", clear
. global ate = theta[1]
. di $ate
.4748337
. drop if _n==1
(1 observation deleted)
. count if theta >= $ate
19
. scalar p_onesided = r(N)/_N
. count if abs(theta) >= $ate
36
```

```
. scalar p_twosided = r(N)/_N
. di "p.value.onesided = "p_onesided
p.value.onesided = .0019
. di "p.value.twosided = "p_twosided
p.value.twosided = .0036
. restore
.
.
```