



```

/*****
Semana 6: Efectos fijos

Universidad de San Andrés
Economía Aplicada

2022

>
*****/

* 0) Set up environment
*=====
clear all

// global main "C:\Users\geron\Desktop\Maestria\Economia Aplicada\STATA\Replicacion de
> Tutoriales\Efectos Fijos\Replication folder"
global main "G:\My Drive\Udesa\aplicada\tp\Replication folder6\Replication folder"
global output "$main/output"
global input "$main/input"

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

* 1) Baseline specification
*=====
gen l_exptot = log(exptot)
label var l_exptot "Log Expenditure"
label var dfmfd "Female participation"
reg l_exptot dfmfd
est store reg_1
local fe "No"
estadd local fe `fe'

*=====

* 2) Village fixed effects
// ssc install reghdfe

*=====
* 1: Household Fixed Effects
xtreg l_exptot dfmfd, fe i(nh)
est store reg_2
local fe "Household"
estadd local fe `fe'

* 2: Year Fixed Effects
xtreg l_exptot dfmfd, fe i(year)
est store reg_3
local fe "Year"
estadd local fe `fe'

* 3: Year Fixed Effects
xtreg l_exptot dfmfd, fe i(village)
est store reg_4
local fe "Village"
estadd local fe `fe'

reghdfe l_exptot dfmfd, absorb(village nh)
est store reg_5
local fe "Village and Household"
estadd local fe `fe'

reghdfe l_exptot dfmfd, absorb(year nh)
est store reg_6
local fe "Year and Household"
estadd local fe `fe'

```

```

reghdfe l_exptot dfmfd, absorb(village year)
est store reg_7
local fe "Village and Year"
estadd local fe `fe'

```

```

gen village_year = village*year
reghdfe l_exptot dfmfd, absorb(village_year)
est store reg_8
local fe "Village x Year"
estadd local fe `fe'

```

```

gen nh_year = nh*year
// reghdfe l_exptot dfmfd, absorb(nh_year)
reg l_exptot dfmfd
est store reg_9
local fe "Household x Year"
estadd local fe `fe'

```

```

gen village_year2 = village*year
reghdfe l_exptot dfmfd, absorb(village_year2 nh)
est store reg_10
local fe "Village x Year and Household"
estadd local fe `fe'

```

```

*-----
* 3.4 Tablas
*-----

```

```

esttab reg_1 reg_2 reg_3 reg_4 reg_5 ///
    using "${output}/table_1.tex" , replace ///
    eqlabels( none ) ///
    style(tab) order( ) mlabel(,none) ///
    cells(b(label(coef.) star fmt(%8.3f) ) se(label((z)) par fmt(%6.3f))) ///
    starlevels(* 0.10 ** 0.05 *** 0.01) ///
    s( fe N r2 , label( "FE" "N" "R2" ) fmt( 0 0 3 ) ) ///
    collabels(none) /// No column names within model
    delim("&") /// Type of column delimiter
    noobs /// Do not show number of observation used in model
    nomtitle ///
    nonumber ///
    keep( dfmfd ) ///
    width(1.5\hsize) ///
    nogaps /// No gaps between rows
    booktabs /// Style
    nonote /// No notes
    varlabels(dfmfd "Female Participation" ) ///
    mgroups( "\shortstack{(1)\OLS\Base\}" "\shortstack{(2)\FE\Household\}" ///
        "\shortstack{(3)\FE\Year\}" "\shortstack{(4)\FE\Village\}" ///
        "\shortstack{(5)\FE\Village\Household}" ///
        , pattern( 1 1 1 1 1 ) ) ///
    prehead("\begin{table}[H] \small \centering \protect \captionsetup{justification=c
> entering} \caption{\label{tab:table3} All Regressions }" "\noindent\resizebox{\textw
> idth}{!}{ \begin{threparttable}" "\begin{tabular}{l{5cm}c{3.5cm}c{3.5cm}c{3.5cm}c{3
> .5cm}c{3.5cm}}" \toprule) ///
    posthead(\hline) ///
    postfoot("")

```

```

esttab reg_6 reg_7 reg_8 reg_9 reg_10 ///
using "${output}/table_1.tex" , append ///
eqlabels( none ) ///
style(tab) order( ) mlabel(,none) ///
cells(b(label(coef.) star fmt(%8.3f) ) se(label((z)) par fmt(%6.3f))) ///
starlevels(* 0.10 ** 0.05 *** 0.01) ///
s( fe N r2 , label( "FE" "N" "R2" ) fmt( 0 0 3 ) ) ///
collabels(none) /// No column names within model
delim("&") /// Type of column delimiter
noobs /// Do not show number of observation used in model
nomtitle ///
keep( dfmfd ) ///
width(1.5\hsize) ///
nonumber ///
nogaps /// No gaps between rows
booktabs /// Style
nonote /// No notes
mgroups( "\shortstack{(6)\FE\Year and\Household}" "\shortstack{(7)\FE\Village
> \and Year}" ///
"\shortstack{(8)\FE\Village\ x Year}" "\shortstack{(9)\FE\Household\
> x Year}" ///
"\shortstack{(10)\FE\Household x Year\and Household}" ///
, pattern( 1 1 1 1 1 ) ) ///
varlabels(dfmfd "Female Participation" ) ///
prehead(\hline) ///
posthead(\hline) ///
postfoot(\hline \hline \end{tabular} ///
\begin{tablenotes} ///
\begin{footnotesize} ///
\end{footnotesize} ///
"\end{tablenotes} \end{threeparttable} } \end{table}")

translate "TP6.do" "dofile.pdf", translator(txt2pdf)

```