

# “Spillover Effects in Empirical Corporate Finance”

## — Replication Package

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The paper uses proprietary firm-level datasets, including i) information on firm balance sheet and income statement items and ii) a record of firms’ relationship banks. Both datasets are part of “Amadeus” by Bureau van Dijk and were downloaded via WRDS – see description in the code for details. Researchers can access the datasets by contacting Bureau van Dijk (<https://www.bvdinfo.com>).

The replication package contains two Stata 15 do-files (see “.../Replication Package/Scripts”):

**“01 Master Dataset.do”**: This do-file contains the code required to pre-process the firm balance sheet and income statement information and supplement the dataset with information on firms’ relationship banks. The code further defines and explains key variables used in the analyses. This file needs to be executed first, as it creates input required by the do-file “02 Analyses.do”.

**“02 Analyses.do”**: This do-file builds on the do-file “01 Master Dataset.do” and provides the code that replicates the estimates of all tables and figures reported in the paper.