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*
*                               Semana 5: Variables Instrumentales
*
*                               Universidad de San Andrés
*                               Economía Aplicada
*                               2022
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*       Bronstein       García Vassallo       López       Riottini
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Este archivo sigue la siguiente estructura:

0) Configurar el entorno

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global main "C:/Users/Milton/Documents/UDESA/Economía Aplicada/Problem-Sets/PS 5"
global input "$main/input"
global output "$main/output"

cd "$main"

use "$input/microcredit.dta", clear

* 1) Variable "Expenditure"

gen ln_exptot = ln(exptot)

* 2) MCO

label var ln_exptot "log del expenditure"

label var dfmfd "female participation"

reg ln_exptot dfmfd

outreg2 using "$output/regs.tex", ctitle(MCO) dec(3) label addtext(Village fixed effe
> cts, No, Household fixed effects, No, Year fixed effects, No, Village x Year fixed e
> ffects, No, Household x Year fixed effects, No, Controls, No) replace

* 3) Fixed Effects

* 3.1) Household fixed effects

xtset nh year
xtreg ln_exptot dfmfd, fe i(nh)

outreg2 using "$output/regs.tex", append ctitle(FE1) dec(3) label addtext(Village fix
> ed effects, No, Household fixed effects, Yes, Year fixed effects, No, Village x Year
> fixed effects, No, Household x Year fixed effects, No, Controls, No)

* 3.2) Year fixed effects

xtreg ln_exptot dfmfd, fe i(year)

outreg2 using "$output/regs.tex", append ctitle(FE2) dec(3) label addtext(Village fix
> ed effects, No, Household fixed effects, No, Year fixed effects, Yes, Village x Year
> fixed effects, No, Household x Year fixed effects, No, Controls, No)

* 3.3) Village fixed effects

xtreg ln_exptot dfmfd, fe i(village)

outreg2 using "$output/regs.tex", append ctitle(FE3) dec(3) label addtext(Village fix
> ed effects, Yes, Household fixed effects, No, Year fixed effects, No, Village x Year
> fixed effects, No, Household x Year fixed effects, No, Controls, No)

* 3.4) Village and household fixed effects

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reghdfe ln_exptot dfmfd, absorb(village nh)

outreg2 using "$output/regs.tex", append ctitle(FE4) dec(3) label addtext(Village fix
> ed effects, Yes, Household fixed effects, Yes, Year fixed effects, No, Village x Yea
> r fixed effects, No, Household x Year fixed effects, No, Controls, No)

* 3.5) Household and year fixed effects

reghdfe ln_exptot dfmfd, absorb(nh year)

outreg2 using "$output/regs.tex", append ctitle(FE5) dec(3) label addtext(Village fix
> ed effects, No, Household fixed effects, Yes, Year fixed effects, Yes, Village x Yea
> r fixed effects, No, Household x Year fixed effects, No, Controls, No)

* 3.6) Village and year fixed effects

reghdfe ln_exptot dfmfd, absorb(village year)

outreg2 using "$output/regs.tex", append ctitle(FE6) dec(3) label addtext(Village fix
> ed effects, Yes, Household fixed effects, No, Year fixed effects, Yes, Village x Yea
> r fixed effects, No, Household x Year fixed effects, No, Controls, No)

* 3.7) Village x year fixed effects
*gen vill_year = village*year

reghdfe ln_exptot dfmfd, absorb(vill_year)

outreg2 using "$output/regs.tex", append ctitle(FE7) dec(3) label addtext(Village fix
> ed effects, No, Household fixed effects, No, Year fixed effects, No, Village x Year
> fixed effects, Yes, Household x Year fixed effects, No, Controls, No)

* 3.8) Household x year fixed effects
*gen hous_year = nh*year

reghdfe ln_exptot dfmfd, absorb(hous_year)

outreg2 using "$output/regs.tex", append ctitle(FE8) dec(3) label addtext(Village fix
> ed effects, No, Household fixed effects, No, Year fixed effects, No, Village x Year
> fixed effects, No, Household x Year fixed effects, Yes, Controls, No)

* 3.9) Village x year fixed effects y household fixed effects

reghdfe ln_exptot dfmfd, absorb(vill_year nh)

outreg2 using "$output/regs.tex", append ctitle(FE9) dec(3) label addtext(Village fix
> ed effects, No, Household fixed effects, Yes, Year fixed effects, No, Village x Year
> fixed effects, Yes, Household x Year fixed effects, No, Controls, No)

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