Statistics/Data Analysis

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                  Semana 5: Variables Instrumentales
                         Universidad de San Andrés
                             Economía Aplicada
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Este archivo sique la siguiente estructura:
0) Configurar el entorno
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* 0) Configurar el entorno
*-----*
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
*Transformamos los valores de la variable year
replace year = 1991 if year == 0
replace year = 1998 if year == 1
* 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 "$output/regs.tex", ctitle(MCO) dec(4) label addtext(Village fixed effe > cts, No, Household fixed effects, No, Year fixed effects, No, Village x Year fixed e > ffects, No, Household x Year fixed effects, No, Controls, No) replace
* 3) Fixed Effects
* 3.1) Household fixed effects
xtset nh year
xtreg ln exptot dfmfd, fe i(nh)
outreg2 using "soutput/regs.tex", append ctitle(FE1) dec(4) label addtext(Village fix > ed effects, No, Household fixed effects, Yes, Year fixed effects, No, Village x Year
> fixed effects, No, Household x Year fixed effects, No, Controls, No)
* 3.2) Year fixed effects
xtreg ln exptot dfmfd, fe i(year)
outreg2 using "$output/regs.tex", append ctitle(FE2) dec(4) 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)
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outreg2 using "\$output/regs.tex", append ctitle(FE3) dec(4) 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

reghdfe ln exptot dfmfd, absorb(village nh)

outreg2 using "\$output/regs.tex", append ctitle(FE4) dec(4) 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(4) 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 "soutput/regs.tex", append ctitle(FE6) dec(4) 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(4) 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 (FE 8) gen hous_year = nh*year

capture reghdfe ln_exptot dfmfd, absorb(hous_year)

*capture outreg2 using "\$output/regs.tex", append ctitle(FE8) dec(4) label addtext(Vi > llage fixed effects, No, Household fixed effects, No, Year fixed effects, No, Villag > e x Year fixed effects, No, Household x Year fixed effects, Yes, Controls, No)

 \star 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(4) 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)

*Exportar a pdf

translate "\$main/programs/PS 5.do" "\$output/PS 5 do-file.pdf", translator(txt2pdf) rep
> lace