

This is Stata code.

```
clear all
set more off
set seed 08869 // As specified in instructions

// Optimize Mata for speed (helps with xtabond2 performance)
mata: mata set matafavor speed, perm

// Parse command line arguments
if "`1'" == "" | "`2'" == "" | "`3'" == "" {
    display as error "Usage: stata -b do nonendogenous.do N model rho"
    display as error "Where N={500,5000}, model={A,B}, rho={0.25,0.50,0.75}"
    exit 198
}

local N `1'
local model `2'
local rho `3'
```