Package 'rfcipDemand'

August 28, 2025

Type Package

Title Estimate Federal Crop Insurance Program Demand Models

Version 0.0.0.9000

Author Francis Tsiboe [aut, cre] (https://orcid.org/0000-0001-5984-1072)

Maintainer Francis Tsiboe <ftsiboe@hotmail.com>

Contributor -

Reviewer -

Creator Francis Tsiboe

Description Tools to construct county–crop–practice–plan–unit panels from the USDA RMA Summary of Business (SOBTPU) and related sources, and to estimate FCIP demand systems with two-way cluster-robust covariance. The pipeline standardizes coverage measures, merges price and instrument variables, adds rental-rate and price-index controls, reconciles county acreage (FSA/NASS), and produces diagnostics including robust first-stage F-tests. Methods align with the empirical design in ``The crop insurance demand response to premium subsidies Evidence from U.S. Agriculture" (Food Policy, 2023, 119(3)).

License GPL-3 + file LICENSE

URL https://github.com/you/rfcipDemand

BugReports https://github.com/you/rfcipDemand/issues

Encoding UTF-8

Roxygen list(markdown = TRUE)

RoxygenNote 7.3.2

VignetteBuilder knitr

Depends R (>= 4.1.0)

Imports rfsa, data.table, systemfit,sandwich,doBy,car,plyr,usmap,stats,utils, tidyr, nlsur

Remotes github::UrbanInstitute/urbnmapr, github::dylan-turner25/rfsa, github::JanMarvin/nlsur

Suggests knitr, rmarkdown, testthat (>= 3.0.0)

LazyData true

Cite-us If you find it useful, please consider staring the repository and citing the following studies

- Tsiboe, F. and Turner, D. (2025). ``Incorporating buyup price loss coverage into the United States

farm safety net." Applied Economic Perspectives and Policy.

- Tsiboe, F., et al. (2025). ``Risk reduction impacts of crop insurance in the United States."

2 calculate_mode

Applied Economic Perspectives and Policy.

- Gaku, S. and Tsiboe, F. (2024). Evaluation of alternative farm safety net program combination strategies. Agricultural Finance Review.

Contents

estimate_fcip_instruments fcip_contiguous_county fcip_demand_data_dispatcher fcip_demand_sys_coeff_table fcip_demand_sys_effect fcip_demand_sys_estimate fcip_demand_sys_fit fcip_demand_sys_level_prep fcip_demand_sys_level_run fcip_demand_sys_partial fcip_demand_sys_restricted fcip_demand_sys_tests fcip_demand_sys_tests fcip_demand_sys_vcov fcip_recodes_commodity_groupings fcip_recodes_insurance_plan fcip_recodes_practice fcip_recodes_type fixed_effect_model_data_prep fsa_crop_linker get_yu2018_instrument nass_census_state_beginning_farmer_and_rancher_data nass_index_for_price_recived nass_marketing_year_avg_price nass_state_rental_rates	2
fcip_demand_data_dispatcher fcip_demand_sys_coeff_table fcip_demand_sys_effect fcip_demand_sys_estimate fcip_demand_sys_fit fcip_demand_sys_level_prep fcip_demand_sys_level_run fcip_demand_sys_partial fcip_demand_sys_restricted fcip_demand_sys_tests fcip_demand_sys_vcov fcip_recodes_commodity_groupings fcip_recodes_insurance_plan fcip_recodes_practice fcip_recodes_type fixed_effect_model_data_prep fsa_crop_linker get_yu2018_instrument nass_census_state_beginning_farmer_and_rancher_data nass_index_for_price_recived nass_marketing_year_avg_price	3
fcip_demand_sys_coeff_table fcip_demand_sys_effect fcip_demand_sys_estimate fcip_demand_sys_fit fcip_demand_sys_level_prep fcip_demand_sys_level_run fcip_demand_sys_partial fcip_demand_sys_restricted fcip_demand_sys_tests fcip_demand_sys_vcov fcip_recodes_commodity_groupings fcip_recodes_insurance_plan fcip_recodes_type fixed_effect_model_data_prep fsa_crop_linker get_yu2018_instrument nass_census_state_beginning_farmer_and_rancher_data nass_index_for_price_recived nass_marketing_year_avg_price	4
fcip_demand_sys_effect fcip_demand_sys_estimate fcip_demand_sys_fit fcip_demand_sys_level_prep fcip_demand_sys_level_run fcip_demand_sys_partial fcip_demand_sys_restricted fcip_demand_sys_tests fcip_demand_sys_vcov fcip_recodes_commodity_groupings fcip_recodes_insurance_plan fcip_recodes_practice fcip_recodes_type fixed_effect_model_data_prep fsa_crop_linker get_yu2018_instrument nass_census_state_beginning_farmer_and_rancher_data nass_index_for_price_recived nass_marketing_year_avg_price	5
fcip_demand_sys_estimate fcip_demand_sys_fit fcip_demand_sys_level_prep fcip_demand_sys_level_run fcip_demand_sys_partial fcip_demand_sys_restricted fcip_demand_sys_tests fcip_demand_sys_vcov fcip_recodes_commodity_groupings fcip_recodes_insurance_plan fcip_recodes_practice fcip_recodes_type fixed_effect_model_data_prep fsa_crop_linker get_yu2018_instrument nass_census_state_beginning_farmer_and_rancher_data nass_index_for_price_recived nass_marketing_year_avg_price	5
fcip_demand_sys_fit fcip_demand_sys_level_prep fcip_demand_sys_level_run fcip_demand_sys_partial fcip_demand_sys_restricted fcip_demand_sys_tests fcip_demand_sys_vcov fcip_recodes_commodity_groupings fcip_recodes_insurance_plan fcip_recodes_practice fcip_recodes_type fixed_effect_model_data_prep fsa_crop_linker get_yu2018_instrument nass_census_state_beginning_farmer_and_rancher_data nass_index_for_price_recived nass_marketing_year_avg_price	6
fcip_demand_sys_level_prep fcip_demand_sys_level_run fcip_demand_sys_partial fcip_demand_sys_restricted fcip_demand_sys_tests fcip_demand_sys_vcov fcip_recodes_commodity_groupings fcip_recodes_insurance_plan fcip_recodes_practice fcip_recodes_type fixed_effect_model_data_prep fsa_crop_linker get_yu2018_instrument nass_census_state_beginning_farmer_and_rancher_data nass_index_for_price_recived nass_marketing_year_avg_price	7
fcip_demand_sys_level_run fcip_demand_sys_partial fcip_demand_sys_restricted fcip_demand_sys_tests fcip_demand_sys_vcov fcip_recodes_commodity_groupings fcip_recodes_insurance_plan fcip_recodes_practice fcip_recodes_type fixed_effect_model_data_prep fsa_crop_linker get_yu2018_instrument nass_census_state_beginning_farmer_and_rancher_data nass_index_for_price_recived nass_marketing_year_avg_price	7
fcip_demand_sys_partial fcip_demand_sys_restricted fcip_demand_sys_tests fcip_demand_sys_vcov fcip_recodes_commodity_groupings fcip_recodes_insurance_plan fcip_recodes_practice fcip_recodes_type fixed_effect_model_data_prep fsa_crop_linker get_yu2018_instrument nass_census_state_beginning_farmer_and_rancher_data nass_index_for_price_recived nass_marketing_year_avg_price	8
fcip_demand_sys_restricted fcip_demand_sys_tests fcip_demand_sys_vcov fcip_recodes_commodity_groupings fcip_recodes_insurance_plan fcip_recodes_practice fcip_recodes_type fixed_effect_model_data_prep fsa_crop_linker get_yu2018_instrument nass_census_state_beginning_farmer_and_rancher_data nass_index_for_price_recived nass_marketing_year_avg_price	9
fcip_demand_sys_tests fcip_demand_sys_vcov fcip_recodes_commodity_groupings fcip_recodes_insurance_plan fcip_recodes_practice fcip_recodes_type fixed_effect_model_data_prep fsa_crop_linker get_yu2018_instrument nass_census_state_beginning_farmer_and_rancher_data nass_index_for_price_recived nass_marketing_year_avg_price	9
fcip_demand_sys_vcov fcip_recodes_commodity_groupings fcip_recodes_insurance_plan fcip_recodes_practice fcip_recodes_type fixed_effect_model_data_prep fsa_crop_linker get_yu2018_instrument nass_census_state_beginning_farmer_and_rancher_data nass_index_for_price_recived nass_marketing_year_avg_price	10
fcip_recodes_commodity_groupings fcip_recodes_insurance_plan fcip_recodes_practice fcip_recodes_type fixed_effect_model_data_prep fsa_crop_linker get_yu2018_instrument nass_census_state_beginning_farmer_and_rancher_data nass_index_for_price_recived nass_marketing_year_avg_price	11
fcip_recodes_insurance_plan fcip_recodes_practice fcip_recodes_type fixed_effect_model_data_prep fsa_crop_linker get_yu2018_instrument nass_census_state_beginning_farmer_and_rancher_data nass_index_for_price_recived nass_marketing_year_avg_price	12
fcip_recodes_practice fcip_recodes_type fixed_effect_model_data_prep fsa_crop_linker get_yu2018_instrument nass_census_state_beginning_farmer_and_rancher_data nass_index_for_price_recived nass_marketing_year_avg_price	13
fcip_recodes_type . fixed_effect_model_data_prep fsa_crop_linker get_yu2018_instrument nass_census_state_beginning_farmer_and_rancher_data nass_index_for_price_recived nass_marketing_year_avg_price	13
fixed_effect_model_data_prep fsa_crop_linker get_yu2018_instrument nass_census_state_beginning_farmer_and_rancher_data nass_index_for_price_recived nass_marketing_year_avg_price	14
fsa_crop_linker	14
get_yu2018_instrument	15
nass_census_state_beginning_farmer_and_rancher_data	16
nass_index_for_price_recived	16
nass_marketing_year_avg_price	17
_	17
nass_state_rental_rates	18
	18
nass_us_ag_price_index_monthly	19
panel_based_spatial_smoothing_estimator	19
Index	21

Description

Returns the element that occurs most frequently in a vector.

Usage

```
calculate_mode(x, na.rm = TRUE)
```

Arguments

A vector of any atomic type (numeric, character, factor,).
 na.rm Logical; should missing values be ignored? Defaults to TRUE. If FALSE and x contains any NAs, the function returns NA.

Details

Internally the function:

- 1. Optionally removes NAs (na.rm = TRUE).
- 2. Builds a lookup table of unique values via unique(x).
- 3. Counts the frequency of each unique value with tabulate(match(x, ux)).
- 4. Returns the value with the maximum count.

Because it relies on base R functions, the implementation is vectorised and generally fast for typical data-frame column sizes.

Value

A single value giving the modal element of x. If two or more values are tied for the highest frequency, the first one encountered in x is returned.

```
estimate_fcip_instruments
```

Estimate FCIP Instrumental Variables (Unloaded Rates)

Description

Uses historical FCIP rate data to build instrumented unloaded-rate variables following:

1. Tsiboe & Turner (2023), Econometric identification of crop insurance participation *Agricultural and Resource Economics Review*, 52(3):476-497. https://doi.org/10.1017/age. 2023.13

Usage

```
estimate_fcip_instruments(year, statplan)
```

Arguments

year Integer. The target crop year for which to construct instruments. statplan A data.table containing FCIP rate elements, including at least:

commodity_year Year of the rate observation.
state_code, county_code County identifiers.

commodity_code Crop identifier.

insured_area, lcr, contiguous_state_code, contiguous_county_code Fields required by estimate_fcip_unloaded_rate().

Details

- 1. Task list: Identify all unique (state, county) pairs with data in the 2-21 years before year.
- 2. **Unloaded-rate calculation**: For each county in task_list, call estimate_fcip_unloaded_rate() on the same 2-21 year window to get tau. Errors return NULL so processing continues.
- 3. Contiguous-county smoothing:
 - Build a lookup table of contiguous counties (using contiguous_county).

- For each contiguous group, compute the mean tau to get tau_c.
- 4. **Merge & fill**: Left-join the raw adm and contiguous_adm; replace any zero/NA/Inf tau with the group mean tau_c into tau_sob.
- Cleanup: Drop helper columns (tau, tau_c), remove invalid rows, add commodity_year, and return the result.

Value

A data.table with one row per county-crop for the specified year, containing:

```
state_code, county_code, commodity_code Keys.tau_sob Smoothed unloaded rate (uses contiguous-county means to fill zeros/NAs).commodity_year The input year, repeated.
```

See Also

```
Other FCIP instruments: get_yu2018_instrument()
```

```
fcip\_contiguous\_county \\ fcip\_contiguous\_county
```

Description

A combined dataset for fcip_contiguous_county

Usage

```
data(fcip_contiguous_county)
```

Format

A data frame with 24307 rows and 12 columns covering Inf-Inf.

Source

USDA-RMA, Actuarial Data Master - A0123

```
fcip_demand_data_dispatcher
```

Build dataset to estimate Federal Crop Insurance Program (FCIP) demand (modular pipeline)

Description

End-to-end pipeline that: (1) prepares SOBTPU and coverage aggregates, (2) adds prices/instruments/rental rates/price index, (3) reconciles county acreage (FSA + NASS), and (4) finalizes bins/labels/pooling for demand estimation.

Usage

Arguments

study_years

 $Integer\ vector\ of\ commodity\ years\ to\ include.\ Defaults\ to\ 2001: (as.numeric(format(Sys.Date(), as.numeric(format(Sys.Date(), as.numeric(format(Sy$

"%Y")) - 1).

identifiers

Character vector of grouping keys that define the aggregation grain. Must be columns present in SOBTPU (e.g., "commodity_year", FCIP_INSURANCE_POOL, "insurance_plan_code", "unit_structure_code", and-if desired-additional keys like "commodity_code" or "practice_code"). Enrichment joins for recodes are performed only when the required keys are included in identifiers

Details

Aligned with Asche, Bekkerman, & Li (2023), *Food Policy*, 119(3):102505 (doi:10.1016/j.foodpol.2023.102505). Requires internet access to download release .rds assets and several in-memory lookup tables (see stage docs).

Value

A data.table ready for FCIP demand estimation.

```
fcip_demand_sys_coeff_table
```

Tidy coefficient table with cluster-robust SEs (from supplied VCOV)

Description

Builds a clean coefficient table for a systemfit model using a **user-supplied covariance matrix** (e.g., two-way clustered from fcip_demand_sys_vcov()). Estimates come from coef(fit), standard errors from diag(vcMat), then Z-scores and two-sided normal p-values are computed. The demand column is inferred from the equation prefix in the coefficient names:

- "Gamma_*" to "Gamma"
- "Theta_*", "Theta1_*", "Theta2_*", ... to "Theta" Otherwise the prefix itself is used.

Usage

```
fcip_demand_sys_coeff_table(fit, vcMat, p_digits = 5)
```

Arguments

fit A fitted systemfit object.

vcMat A covariance matrix conformable with coef(fit). Row/column names are used

to align; if missing, positional alignment is assumed.

p_digits Integer; number of digits to keep for p-values (default 5).

Value

A data.frame with columns: demand, coef, Estimate, StdError, Zvalue, Pvalue.

fcip_demand_sys_effect

Delta-method "total protection response"

Description

Combines equation-specific effects into a single "Total" effect for each regressor in c(fields\$endogenous, fields\$included) using car::deltaMethod and a supplied covariance matrix.

Usage

```
fcip_demand_sys_effect(fit, vcMat, fields, data)
```

Arguments

fit A fitted systemfit object (the structural system).

vcMat Covariance matrix conformable with coef(fit) (e.g., from fcip_demand_sys_vcov()).

fields Named list carrying model fields; must include outcome, endogenous, and

included.

data Estimation data used to check variable availability and build delta-method ex-

pressions.

Value

A data.frame with rows demand="Total" and columns: demand, coef, Estimate, StdError, Zvalue, Pvalue.

```
fcip_demand_sys_estimate
```

System estimator (modular wrapper; preserves original outputs)

Description

Runs: per-level prep -> partial/tilda -> systemfit -> clustered VCOV -> delta-method totals -> (optional) restricted NLSUR -> diagnostics -> bind rows.

Usage

```
fcip_demand_sys_estimate(model, data)
```

Arguments

model List with elements: outcome, endogenous, included, excluded (opt), partial

(opt), FE (logical), disag (string colname), optional restrict (logical), name

(string).

data Input data.frame/data.table with all referenced columns plus pool and commodity_year.

Value

A data.frame aggregating results across all disaggregation levels.

 $fcip_demand_sys_fit$ B

Build systemfit formulas and estimate the system

Description

Constructs the list of structural equations (g) and instrument sets (h), then runs systemfit() using OLS (when no excluded instruments) or 3SLS-GMM (when excluded instruments are present).

Usage

```
fcip_demand_sys_fit(
  data,
  fields,
  tilda_included,
  tilda_endogenous,
  tilda_excluded
)
```

Arguments

data Estimation data.frame/data.table containing the tilda_* and instr_* vari-

ables referenced by the formulas.

fields Named list with at least outcome, included, endogenous, and optionally excluded.

tilda_included Character vector of residualized included regressor names (e.g., "tilda_x1").

tilda_endogenous

Character vector of residualized endogenous regressor names (e.g., "tilda_z1").

tilda_excluded Character vector of instrument names (e.g., "instr_z1"), or NULL when no ex-

cluded instruments are used.

Value

A list with elements:

fit Fitted systemfit object.

g List of structural formulas.

h List of instrument formulas.

fcip_demand_sys_level_prep

Prepare data for a single level

Description

Filters to one disaggregation level, drops incomplete/invalid rows, removes constant partials, and optionally demeans via a fixed-effects helper.

Usage

```
fcip_demand_sys_level_prep(data, fields, level)
```

Arguments

data Estimation dataset that already contains all columns referenced by fields.

fields Named list: outcome, endogenous, included, excluded (opt), partial (opt),

FE (logical), disag (column name).

level One element of the disaggregation levels.

Value

A list: data (prepped), NFE (number of FE), partial (possibly reduced).

fcip_demand_sys_level_run

Orchestrate one disaggregation level

Description

Runs the full pipeline for a single level: level prep -> partial/tilda creation -> systemfit -> two-way clustered VCOV -> delta-method totals -> optional restricted step -> diagnostics; then returns a tidy coefficient table with metadata.

Usage

```
fcip_demand_sys_level_run(base_data, fields, level)
```

Arguments

base_data Full estimation dataset (before subsetting to the level).

fields Named list carrying model fields (see fcip_demand_estimation()), includ-

ing disag, FE, outcome, endogenous, included, optional excluded, partial,

restrict, and name.

level One value of fields\$disag to estimate for (e.g., a crop name).

Value

 $A \ \ data.frame \ \ with \ columns \ \ demand, \ coef, \ Estimate, \ StdError, \ Zvalue, \ Pvalue \ and \ meta-columns \ model, \ endogenous, FE, \ name, \ disag, level.$

fcip_demand_sys_partial

Residualize ("partial out") and build tilded / instrument variables

Description

If excluded instruments exist, runs first-stage OLS for each endogenous variable e: e ~ 1 + partial + included + excluded, storing the fitted values as instr_e. If partial is non-empty, it then regresses instr_e ~ 1 + partial and replaces instr_e <- instr_e - fitted(instr_e ~ partial) (i.e., removes the partial component; conceptually $\widehat{instr}_e(partial)$ but expressed here without raw LaTeX macros).

Outcomes, included, and endogenous variables are residualized on partial to create tilda_<var> (or copied if partial is empty).

Usage

```
fcip_demand_sys_partial(data, fields, partial_override = NULL)
```

Arguments

```
data A data.frame/data.table with referenced variables.

fields List with: outcome, endogenous, included, optional excluded, optional partial.

partial_override

Optional character vector to override fields$partial.
```

Value

List with data, tilda_included, tilda_endogenous, tilda_excluded.

Description

If enabled and feasible, estimates a nonlinear SUR with re-parameterized coefficients (negative exponents) using the optional **nlsur** package and appends "restricted_" rows to the results. Skips gracefully if **nlsur** is not installed or the step fails.

Usage

```
fcip_demand_sys_restricted(
  restrict,
  res,
  fit,
  data,
  outcome,
  tilda_endogenous,
  tilda_excluded,
  tilda_included
)
```

Arguments

```
restrict Logical flag; when TRUE attempt the restricted step.

res Coefficient table from the unrestricted system (used to check signs).

fit Fitted systemfit object from the unrestricted system.

data Estimation data used to fit the restricted NLSUR model.

outcome Character vector of outcome equation names (length 2 expected).

tilda_endogenous

Character vector of endogenous regressors used in the tilded system (e.g., "tilda_z1").

tilda_excluded Character vector of excluded instruments (e.g., "instr_z1").

tilda_included Character vector of included regressors ("tilda_x1", ...).
```

Value

A data. frame with rows for Gamma, Theta, and Total labeled $restricted_*$, or an empty data. frame if skipped.

Note

This step uses nlsur::nlsur() if available; it is optional and should be listed under Suggests in DESCRIPTION.

Description

Produces diagnostics without re-running GMM:

- FTest: joint relevance of excluded instruments in each first stage, using the same two-way (pool by crop year) cluster-robust covariance via fcip_demand_sys_vcov() with kind = "lm". Reports the minimum F across endogenous regressors.
- **JTest** (optional): an *approximate* over-identification test computed as the sum of per-equation Sargan statistics $J_k \approx n_k R_k^2$ from regressions of equation residuals on that equation's instrument set. This is a quick check (not the system Hansen J).

Usage

```
fcip_demand_sys_tests(g, h, data, fit, NFE, approx_j = FALSE)
```

Arguments

g	List of system equations (the same formulas passed to systemfit).
h	List of instrument formulas (the same formulas passed to systemfit).
data	Estimation data.frame/data.table containing all variables in g/h plus clustering columns pool and crop_yr.
fit	A fitted systemfit object (used for N and residCov_* extraction).
NFE	Integer: number of absorbed fixed effects (for reporting only).
approx_j	Logical, compute the approximate (non-robust) Sargan J as described above. Default FALSE (returns NA for JTest).

Value

```
A \; {\sf data.frame \; with \; rows: \; N, \; NFE, \; residCov\_11, \; residCov\_22, \; residCov\_12, \; JTest, \; FTest.}
```

fcip_demand_sys_vcov Two-way cluster-robust covariance for FCIP demand models

Description

Computes a Cameron-Gelbach-Miller two-way cluster-robust covariance matrix using inclusion-exclusion: $V = V_{pool} + V_{year} - V_{pool_year}$. Works for both systemfit (stacked system) and 1m (first-stage).

Usage

```
fcip_demand_sys_vcov(
  object,
  data,
  kind = c("systemfit", "lm"),
  pool_col = "pool",
  year_col = "commodity_year",
  NFE = 0L,
  n_partial = 0L,
  n_eq = NULL
)
```

Arguments

object	Fitted model: either a systemfit or lm.
data	Estimation data containing pool and year identifiers.
kind	One of c("systemfit", "lm"). If omitted, auto-detected.
pool_col	Name of the pool/cluster id column in data (default "pool").
year_col	Name of the year/time id column in data (default "crop_yr").
NFE	Integer; number of absorbed fixed effects (for df rescaling).
n_partial	Integer; count of variables partialed out per equation.
n_eq	Integer; number of equations (length(object\$eq) for systemfit, 1 for lm). You can override if needed.

Details

Rescaling. Let n be the number of observations (stacked across equations for systemfit). With k_old the number of coefficients and $k_new = k_old + NFE + n_partial * n_eq$, the returned matrix is scaled by $(n - k_old - 1)/(n - k_new - 1)$.

Row alignment (lm). Rows used by 1m are inferred from rownames(model.matrix(object)). If they cannot be mapped back to data, the first nobs(object) rows are used.

Value

Covariance matrix aligned with coef(object).

Description

A combined dataset for fcip_recodes_commodity_groupings

Usage

data(fcip_recodes_commodity_groupings)

Format

A data frame with 3572 rows and 10 columns covering 1997-2025.

Source

USDA-RMA, Actuarial Data Master - A00400 and A00420 supplemented data from legacy ADM files

Description

A combined dataset for fcip_recodes_insurance_plan

Usage

data(fcip_recodes_insurance_plan)

Format

A data frame with 773 rows and 10 columns covering 1989-2025.

Source

USDA-RMA, Actuarial Data Master - A00460 supplemented data from legacy ADM files

14 fcip_recodes_type

fcip_recodes_practice fcip_recodes_practice

Description

A combined dataset for fcip_recodes_practice

Usage

```
data(fcip_recodes_practice)
```

Format

A data frame with 28639 rows and 8 columns covering 1997-2025.

Source

USDA-RMA, Actuarial Data Master - A00510 supplemented data from legacy ADM files

fcip_recodes_type
fcip_recodes_type

Description

A combined dataset for fcip_recodes_type

Usage

```
data(fcip_recodes_type)
```

Format

A data frame with 232709 rows and 7 columns covering 1999-2025.

Source

Generated internally, using harmonize_crop_type_codes()

```
fixed_effect_model_data_prep
```

Prepare and demean data for fixed-effects models

Description

This function

- 1. Filters to complete cases on the specified panel, time, weight, variables, and output
- 2. If output is NULL, creates a dummy output column filled with 1s
- 3. Drops any panel with only one observation
- 4. Computes within-panel means for the output + each variable in varlist (_mean_i)
- 5. Computes overall sample means for the same set of variables (_mean)
- 6. Replaces each variable in varlist by value within_panel_mean + overall_mean

Usage

```
fixed_effect_model_data_prep(
  data,
  varlist,
  panel,
  time,
  wvar = NULL,
  output = NULL
)
```

Arguments

data	A data.frame or data.table containing the data.
varlist	Character vector of variable names to be demeaned.
panel	Character vector of column name(s) defining the panel identifier.
time	Character scalar name of the time variable.
wvar	Character scalar name of a variable to keep but not demean (optional, default NULL).
output	Character scalar name of an output variable whose means are computed but not altered; if NULL, a dummy column named "output" is created (optional, default NULL).

Value

A list with components

- data: a data.table containing
 - the original panel, time, wvar, varlist, and output columns
 - two mean columns for each of c(output, varlist): <name>_mean_i (within-panel) and <name>_mean (overall)
- NFE: the number of panels with more than one observation

See Also

Other Estimators panel models: panel_based_spatial_smoothing_estimator()

fsa_crop_linker

Simulator Helper Datasets

Description

A combined dataset for fsa_crop_linker

Usage

```
data(fsa_crop_linker)
```

Format

A data frame with 8594 rows and 8 columns covering Inf-Inf.

Source

Internal innovation

```
get_yu2018_instrument Formulate & Merge National Subsidy Rate Instrument (Yu et al., 2018)
```

Description

Downloads the historical Summary of Business RDS and computes national subsidy-rate instruments at specified coverage levels, following Yu et al. (2018).

Usage

```
get_yu2018_instrument(
   dt,
   delivery_systems = c("RBUP", "FBUP"),
   plan_codes = c(1:3, 90, 44, 25, 42),
   coverage_levels = c(65, 75)
)
```

Arguments

```
dt sobcov
delivery_systems
Character vector. Delivery systems to include; default c("RBUP", "FBUP").

plan_codes Integer vector. Insurance plan codes to include; default c(1:3, 90, 44, 25, 42).

coverage_levels
```

Numeric vector. Percent coverage levels to keep; default c(65, 75).

Value

A data.table with columns: commodity_year, subsidy_rate_65, subsidy_rate_75.

See Also

Other FCIP instruments: estimate_fcip_instruments()

```
nass_census_state_beginning_farmer_and_rancher_data

nass_census_state_beginning_farmer_and_rancher_data
```

Description

A combined dataset for nass_census_state_beginning_farmer_and_rancher_data

Usage

```
data(nass_census_state_beginning_farmer_and_rancher_data)
```

Format

A data frame with 255 rows and 16 columns covering Inf-Inf.

Source

USDA NASS Quick Stats

Description

A combined dataset for nass_index_for_price_recived

Usage

```
data(nass_index_for_price_recived)
```

Format

A data frame with 35 rows and 3 columns covering 1990-2024.

Source

USDA NASS Quick Stats

nass_state_rental_rates

Description

A combined dataset for nass_marketing_year_avg_price

Usage

```
data(nass_marketing_year_avg_price)
```

Format

A data frame with 31139 rows and 7 columns covering 1866-2024.

Source

USDA NASS Quick Stats

Description

A combined dataset for nass_state_rental_rates

Usage

```
data(nass_state_rental_rates)
```

Format

A data frame with 1792 rows and 5 columns covering 1994-2025.

Source

Output from get_state_rental_rates() function

Description

A combined dataset for nass_us_ag_price_index_monthly

Usage

```
data(nass_us_ag_price_index_monthly)
```

Format

A data frame with 2255 rows and 8 columns covering Inf-Inf.

Source

USDA NASS: https://www.nass.usda.gov/Charts_and_Maps/graphics/data

Description

This function

- 1. Constructs spatially-varying treatment interactions (one variable per spatial unit)
- 2. Applies within-panel/time fixed-effects demeaning to both outcome and interactions
- 3. Fits an OLS model by hand (lm.fit) to recover one coefficient per spatial unit

Usage

```
panel_based_spatial_smoothing_estimator(
  data,
  output,
  treatment,
  time,
  panel,
  spatialvar
)
```

Arguments

data A data. table or data. frame containing panel data.

output Name of the outcome variable (character scalar).

treatment Name of the treatment variable whose spatial effects we estimate (character

scalar).

time Name of the time variable (character scalar).

panel Name(s) of the panel identifier variable(s) (character vector).

spatialvar Name of the spatial grouping variable (e.g. county FIPS; character scalar).

Details

Internally, we

1. Build treatment_code = I(spatialvar==code) * treatment for each spatial unit code.

Call fixed_effect_model_data_prep() to demean the outcome and all treatment_code variables.

3. Assemble the design matrix X = [output_mean_i, treatment_*] and response y.

4. Solve $\hat{\beta} = (\tilde{X}'\tilde{X})^{-1}\tilde{X}'\tilde{y}$ via lm. fit.

5. Return a row per spatial unit with its coefficient.

Value

A data. table with columns:

• estimate: the estimated spatial-unit coefficient

• county_fips: the spatial unit identifier (5-digit FIPS)

• state_code, county_code: parsed FIPS components

See Also

Other Estimators panel models: fixed_effect_model_data_prep()

Index

```
* Estimation Data
                                               fcip_recodes_type, 14
    fcip_demand_data_dispatcher, 5
                                               fixed_effect_model_data_prep, 15, 20
* Estimators panel models
                                               fsa_crop_linker, 16
    fixed_effect_model_data_prep, 15
    panel_based_spatial_smoothing_estimator, get_yu2018_instrument, 4, 16
        19
                                               nass_census_state_beginning_farmer_and_rancher_data,
* FCIP instruments
    estimate_fcip_instruments, 3
                                               nass_index_for_price_recived, 17
    get_yu2018_instrument, 16
                                               nass_marketing_year_avg_price, 18
* datasets
                                               nass_state_rental_rates, 18
    fcip_contiguous_county, 4
                                               nass_us_ag_price_index_monthly, 19
    fcip_recodes_commodity_groupings,
                                               panel_based_spatial_smoothing_estimator,
    fcip_recodes_insurance_plan, 13
                                                       16, 19
    fcip_recodes_practice, 14
    fcip_recodes_type, 14
    fsa_crop_linker, 16
    nass_census_state_beginning_farmer_and_rancher_data,
    nass_index_for_price_recived, 17
    nass_marketing_year_avg_price, 18
    nass_state_rental_rates, 18
    nass_us_ag_price_index_monthly, 19
calculate_mode, 2
estimate_fcip_instruments, 3, 17
fcip_contiguous_county, 4
fcip_demand_data_dispatcher, 5
fcip_demand_sys_coeff_table, 5
fcip_demand_sys_effect, 6
fcip_demand_sys_estimate, 7
fcip_demand_sys_fit, 7
fcip_demand_sys_level_prep, 8
fcip_demand_sys_level_run, 9
fcip_demand_sys_partial, 9
fcip_demand_sys_restricted, 10
fcip_demand_sys_tests, 11
fcip_demand_sys_vcov, 12
fcip_demand_sys_vcov(), 11
fcip_recodes_commodity_groupings, 13
fcip_recodes_insurance_plan, 13
fcip_recodes_practice, 14
```