

This archive contains all code used to create the figures, tables, and other empirical calculations reported in the book *Econometrics*.

The code is a mix of R, Stata, and Matlab. The code was written to work with the versions available at the time of execution. The R code also requires packages, and these are typically documented at the top of an individual program.

Some of the code requires sequential execution, and this is documented in the comments.

Most of the code is organized by chapter or figure. For example, “chapter11.R” calculates the empirical work reported in Chapter 11, and “figure 3_3a.R” produces Figure 3.3(a). The figures were generated for the draft manuscript. Some figures may have some elements redrawn by the publisher.

Also included in this archive are the needed data sets for these calculations. For documentation and description of these data sets, see the “Econometrics Data” archive.