

Title

Syntax

tot tut depvar treatvar choicevar [if] [in] [, vce(robust | cluster clustvar)]

Description

tot_tut estimates jointly the treatment on the treated, treatment on the
 untreated, and the average treatment effect, exploiting a design with three
 arms: a control arm, a forced arm and a choice arm. The specification strategy
 involves estimating two 2sls regressions, and jointly obtaining errors.
 Details on the implementation can be found here.

Arguments

J Arguments

depvar, this is the outcome of interest.

treatvar, categorical variable indicating treatment status: control arm (0), forced arm (1), choice arm (2).

choicevar, binary variable indicating choice.

Options

--- Options

vce(robust | cluster clustvar) specifies the type of standard error reported,
 which includes types that are robust to some kinds of misspecification (robust
 - the default), and that allow for intragroup correlation (cluster clustvar).

<u>Examples</u>

Setup

"The limits of self-commitment and private paternalism"

```
use tot tut commitment.dta, clear
gen x0 = -(Z==2)*(choose==0)
gen x1 = (Z==2)*(choose==1)
gen z0 = -(Z==0)
gen z0 = (Z==0)
gen z1 = (Z==1)
gen z2 = (Z==1)
gen z2 = (Z==2)
Tot & ATE using ivregress
ivregress 2sls apr z1 (x1 = z2), vce(cluster clustvar)
Tut & ATE using ivregress
ivregress 2sls apr z0 (x0 = z2), vce(cluster clustvar)
Simultaneous inference for Tot & Tut
tot tut apr Z choose commitment, vce(cluster clustvar)
```

Stored results

tot_tut stores the following in e():

Scalars

e(N) number of observations. e(N) residual degrees of freedom.

Matrices

e(b) coefficient fector.

e(V) variance-covariance matrix of the estimators.

References

<u>DiTraglia, McIntosh, Meza, Seira, Sadka.</u> "The limits of self-commitment and private paternalism". Working paper.

<u>Authors</u>

Meza Lopez Isaac; ITAM, Mexico City. <u>isaac.meza@berkeley.edu</u>.