**README**

Replication files for “Democracy, Growth, Heterogeneity, and Robustness”

Conditionally accepted at the *European Economic Review*

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The replication files include the following (all references can be found in the paper):

Stata dta files

1. DDCGdata\_final.dta

This is the main data file for the ANRR study, available from Daron Acemoglu’s personal website.

1. Various data files for the ‘heterogeneity analysis’

* treisman\_ANRR\_sample.dta

This contains data collated by the author from Treisman (2020, additional Excel spreadsheet) and Albertus and Menaldo (2018) – the usual disclaimers apply.

* polity\_IV\_2016.dta

This is the 2016 version of Polity IV (Marshall et al, 2017)

* literacy\_1970.dta

This is data for literacy in 1970 taken from Madsen et al (2015)

* country\_helper.dta

This contains the base year values for GDP pc in logs from ANRR

* EER-D-14-00083\_data\_PANEL\_1820\_2000.dta

This contains the data used in Madsen et al (2015).

Stata do files

Figure 1 - Histograms.do

Figure 2 - Analysing Heterogeneity.do

Figure 3 - Sample Reduction Exercises.do

Figure 4 Panel a - Sample Reduction Exercises - ANRR.do\*

Figure 4 Panel b - Sample Reduction Exercises - ANRR.do\*

Table 1 - Main Results - Dynamic Specification.do

Table 2 - Main Results - Alternative Samples.do

Table 3 - Main Results - Quartile TE.do

Table 4 - Sample Reduction Exercises.do

Appendix Table C-1 - Main results - Static model.do

Appendix Figure D-1 - Sample reductions - by minimal obs count

Appendix Figure D-2 - Sample reductions - by end year

Appendix Figure E-2 Panel a - Sample Reduction Exercises - ANRR.do\*

Appendix Figure E-2 Panel b - Sample Reduction Exercises - ANRR.do\*

Appendix Figure E-4 - Sample reductions - Madsen et al 2015

Appendix Figure F-1 - Generalised Synthetic Control

\* These files contain code taken verbatim from ANRR’s replication files, which are available from Daron Acemoglu’s personal website. The usual disclaimers apply.

Stata ado files

xtmg.ado

This is the command to implement the Pesaran and Smith (1995) mean group estimator, which is used in the paper to estimate dynamic CS-DL models (Chudik et al, 2016).

Other User-written Stata commands

ANRR replication: Users will have to install xtabond2 and xtivreg2 (via SSC). spmat does not seem available via SSC anymore but can be found using ‘search spmat’. spmack does not seem necessary for the analysis.

estout is used to create tables in Latex – see <http://repec.sowi.unibe.ch/stata/estout/>

The histograms in Figure 1 require spell (via SSC).

General Disclaimer

The enclosed file, to the best of my knowledge, replicate the results presented in the paper. All paths need to be adjusted before the code can be run.

Nottingham, April 21, 2022