**Stata Code for Eberhardt and Presbitero (2015) Public debt and growth**

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***If you use this code, please cite our paper:***

Eberhardt and Presbitero (2015) 'Public debt and growth: Heterogeneity and non-linearity.' *Journal of International Economics*, forthcoming.

The usual disclaimers apply. Remember: We give you the code so you don’t need to email us!

This zipped folder contains a total of 14 files (in addition to this note).

data\_imf.dta The **Stata data file** of the raw variables. [1] All monetary variables are in

US$ 2005 values (not 2000 values as is stated in the paper appendix section)

Six Stata .do files: Eberhardt and Presbitero – JIE 2015 – …

Part 1 **Dynamic Linear Models (ECM) and Coefficient Analysis** [2]

Table 1 & Figure 3

You will need xtmg.ado and outreg.ado to run this. [3 & 4]

Part 2 **Asymmetric ECM** [5]

Figure 4 and Appendix Table TA6

You will need xtmg.ado and outreg.ado to run this.

You will also need the two helper files:

comparison60new.do and comparison90new.do [6 & 7]

Part 3 **Summability** [8]

Appendix Table TA-7

You will also need the helper file:

summhelp118.do [9]

Part 4 **Balance** [10]

Appendix Table TA-8

You will also need the helper file:

balancehelp118.do [11]

Part 5 **Co-Summability** [12]

Appendix Table TA-9

You will also need the helper file:

cosummhelp118.do [13]

Part 6 **Static Nonlinear Models** [14]

Table 2

You will need xtmg.ado and outreg.ado to run this.