# **README:** The Short-Term Economic Consequences of COVID-19: Occupation Tasks and Mental Health in Canada\*

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#### Abstract

This file documents the procedure necessary to reproduce the findings from the paper.

Keywords: COVID-19 - unemployment - wages - remote work - essential workers - exposure to disease - mental health

JEL CODES: I14, I18, J21.

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# 1 Data Availability and Provenance Statements

All data sources are publicly available.

## 1.1 Statement about Rights

✓ I certify that the author(s) of the manuscript have legitimate access to and permission to use the data used in this manuscript.

## 1.2 Summary of Availability

All data are publicly available.

#### 1.3 Details on each Data Source

This is provided below for specific datasets.

## 2 Instructions for Replicators

All of the figures and tables should be reproduced after running the *Main.do* file. In order to run the *Main.do* file, one must adjust the pathways at the beginning and execute that script. *Main.do* will successively call the scripts. The first scripts in *Main.do* which clean and merge the appropriate data are commented out because the raw data is omitted. That is, we provide only the cleaned datasets from the cleaning and merging process that allows the reconstruction of all the tables and figures.

#### 2.1 Details

There are four subfolders within the replication folder: ado, Data, DoFiles, Figures and Tables. These four folders house their respective materials including additional subfolders. These folders come already populated with the tables and figures. Running the Main.do will overwrite the files.

#### **2.1.1** ado

This subfolder contains the important packages which need to be installed in order for the Main.do. It is called at the beginning of the Main.do when setting up the environment.

#### 2.1.2 Data

This subfolder contains the important derived data created and used from this project. We keep a version with all of the raw data in the correct spots and leave the folders in for those wishing to "start from scratch."

We are happy to provide the fuller version with all of the appropriate raw data.

#### 2.1.3 DoFiles

This subfolder contains all of the program files used to create or manipulate data as well as creating figures and tables. do-files which manipulate raw data will not work because the raw data is currently omitted.

#### 2.1.4 Figures

This subfolder is where we store all created figures. There is a subfolder called RenamedFigures which better labels the figures to align with our final version of the paper.

#### **2.1.5** Tables

This subfolder is where we store all created tables. All tables - excepting Appendix Table 1 - are created using the data provided in this replication. All tables are saved as \*.tex files. These can easily be viewed in a text editor such as notepad or wordpad.

We will happily provide a \*.tex file which converts the figures and the tables into a LATEX document.

## 3 Computational Requirements

The computer used for the analysis has the following specifications. As such, all results ought to be benchmarked to these specifications. All physical parts are under two years old.

#### COMPUTER 1 (labelled below as CPU 1)

Operating System: | Microsoft Windows 10 Education

System Type: x64-based PC

**Processor**: Intel(R) Core(TM) i5-9600K CPU 3.70GHz, 3696 Mhz, 6 Core(s), 6

Logical Processor(s)

Motherboard: Z390-A PRO (MS-7B98)

**Memory (RAM))**: 32.0 GB

**Graphics Card**: Integrated on CPU.

The files are also reproduced on a separate computer with the following specification which is less than one year old:

#### COMPUTER 2 (labelled below as CPU 2) - Dell XPS 13 7390

Operating System: | Microsoft Windows 10 Home

System Type: x64-based PC

**Processor**: Intel(R) Core(TM) i7-10710U CPU 1.10GHz, 1608 Mhz, 6 Core(s), 12

Logical Processor(s)

**Memory (RAM))**: 16.0 GB

**Graphics Card**: Integrated on CPU.

## 3.1 Software Requirements

All of the statistical analysis was completed using Stata. In particular, we began the analysis using Stata 15 but our most recent run of the files are using Stata 16 while Stata 17 is now out. Some of the updates in Stata 17 indicate that commands like *collapse* and *reshape* are likely to be faster, meaning our approximate times on the machines we used are likely to be upper bounds with Stata 17. We have not run the replication folder with Stata 17 and therefore impose a version 16 in the *Main.do* file.

Our project uses packages which need to be downloaded into Stata. To figure out which packages we needed to provide, we deleted all of our previously downloaded packages and were forced to download the following packages in order for all of our *Main.do* to run:

- estout (used to construct our tables in LATEX) by Jann (2005, 2007)
- boottest (used for our bootstrapped standard errors) by Roodman et al. (2019)
- coefplot (used for our event study analysis) by Jann (2014)
- unique (used for data cleaning) by Hills and Brady (201)
- blindschemes (used in the construction of our time series graphs) by Bischof (2016)
- grstyle (used in the construction of our time series graphs) by Jann (2018a,c)
- palettes (used in the construction of our time series graphs) by Jann (2018b)
- colrspace (used in the construction of our time series graphs) by Jann (2019)

## 3.2 Memory and Runtime Requirements

The run time requirements on the above product will likely take the between one and three work days if one were to "start from scratch." The majority of the time revolves around cleaning the data, creating figures, and constructing our bootstrapped p-values.

It is projected to take just shy off 8 hours with a moderately powerful computer (CPU 1-6 cores and 32 GB of total RAM). On a more reasonable computer (CPU 2-6 cores and 16 GB of total RAM) the process take 2 to 3 times longer.

#### **3.2.1** Summary

The packages required to completely recreate the tables are downloaded (and replaced) at the beginning of the *Main.do* file. In this way, users should have the "environment" set up for them.

The runtime is considerable due to the size of the dataset (typically > 3 million observations). This, combined with the fact that many aggregate measures are done by "collapsing" that dataset into province by year by month by *variable* cells, yields a relatively slow process. The advantage of *not* saving these aggregate datasets is that they would take up space and be of relatively small use outside of the construction of the figures. Therefore, the creation of figures takes a considerable amount of time. Estimation of coefficients also takes considerable time. The process naturally slows when estimating bootstrapped and multiway p-values.

## 4 Description of Programs and Code

This section documents all of the programs and code written for this project. The first program, labelled *Main.do*, is the most important since it sets up the environment and executes all

successive do-files in the correct order. As such, Main.do is first described.

All of the data cleaning files will not execute since the raw data is no provided. They are commented out.

All do-files are contained in the DoFiles folder. The order of the programs expressed in *this* document are sorted by filename in the subfolder and is not the same ordering as how they are executed. In many instances, outside of data cleaning, ordering doesn't matter since they all call the same dataset.

Do-files are split up based on the type of figures or tables being created. In this way, users can see how specific things are created without having to read through many lines of code. Individual do-files are described in the List of Programs section.

## 4.1 A Note about Starting from Raw Data

It should be noted that we provide only the cleaned data in the replication folder. The advantage of this is that the cleaning - one of the most taxing parts on a computer - is already completed. These do-files are commented out automatically. If one, however, wishes to verify from  $raw\ data$  to finished products, one would have to download the appropriate datasets and put them in the correct folders. We leave the folders in as a guide if one wishes to do this directly.

We are happy to provide all of the raw data in the correct folders to those interested in redoing all of this analysis.

It should be noted that some do-files which clean the data skip many of the cleaning steps if the \*.dta file already exists. In this case, one would have to delete the created \*.dta files in order to "start from scratch." The files which have to be deleted (though many of them are not provided, meaning deleting the provided datasets would make the *main.do* throw errors) are the following.

- dta/LFS/ ... all files in this directory (NOT INCLUDED)
- dta/lfs\_2016jan\_to\_2020December.dta (NOT INCLUDED)
- $dta/lfs_2016Jan_to_2020december\_withE.dta$  (NOT INCLUDED)
- dta/lfs\_2016Jan\_to\_2020december\_checkedData.dta (NOT INCLUDED)
- dta/twoDigit\_indices.dta
- dta/mainDataset.dta
- dta/EventStudy.dta (NOT INCLUDED but created)
- $dta/cpss\_cleanedDataset.dta$  (NOT INCLUDED)
- $\bullet dta/mainDataset\_CPSS.dta$

One can, in addition to this, delete all of the figures and the tables since all of the programs are written to overwrite the last one which was produced.

# 5 Dataset List (Sorted by Name of File) - Cleaned Data

The most important datasets for this replication are:

- Data/dtaFiles/mainDataset.dta
- Data/dtaFiles/mainDataset\_CPSS.dta

which together are necessary for all of the analysis. These two files represent the data after cleaning and merging all useful information. Both of these datasets are provided. Most of the do-files which create tables and figures call one or both of these datasets into Stata's memory.

## DingleNeiman\_workFromHome.dta

**Description**: The indexes provided by Dingel and Neiman (2020).

**Location of File(s)**:  $| Data/dtaFiles/DingleNieman\_workFromHome\_onet.dta$ 

File Extension: .dta

**Source**: Derived - multiple sources.

**Provided**: PROVIDED

## EventStudy.dta

**Description**: | This file is derived from the mainDataset.dta file and is made for conve-

nience. The programs provided will recreate and overwrite this file.

**Location of File(s)**: Data/dtaFiles/EventStudy

File Extension: .dta

**Source**: Derived from Data/dtaFiles/mainDataset.dta

**Provided**: PROVIDED

#### mainDataset.dta

**Description**:: This is our final dataset for the replication of all analysis and figures which

use the Canadian Labour Force Surveys (Statistics Canada, 2021).

**Location of File(s)**: | Data/dtaFiles/mainDataset.dta

File Extension: .dta

**Source**: Derived - multiple sources.

**Provided**: PROVIDED

Additional Notes: This dataset cannot be recreated from the data given in the replication

folder. This is because we exclude some inputs (all months of the LFS). All do-files which arrive to this point are included but commented out in the

main.do.

#### mainDataset\_CPSS.dta

**Description**: This is our final dataset for the replication of all analysis and figures which

use the Canadian Perspectives Survey Series by Statistics Canada (2020)

**Location of File(s)**: Data/dtaFiles/mainDataset\_CPSS.dta

File Extension: .dta

Source: Statistics Canada
Provided: PROVIDED

Additional Notes: This dataset cannot be recreated from the data given in the replication

folder. This is because we exclude the raw data. All do-files which arrive to

this point are included but commented out in the main.do.

## $to Be Merged\_all Items CPI\_Jan 2018\_Dec 2020.dta$

**Description**: This represents the cleaned CPI data from Statistics Canada (n.d.b)

Location of File(s): Data/dtaFiles/toBeMerged\_allItemsCPL\_Jan2018\_Dec2020.dta

File Extension: .dta

Source: Statistics Canada

**DOI**: https://doi.org/10.25318/1810000401-eng

**Provided**: PROVIDED

## $twoDigit\_indices.dta$

**Description**: This single dataset contains the summary measures for the NOC occupa-

tions.

**Location of File(s)**: Data/dtaFiles/twoDigit\_indices.dta

File Extension: .dta

**Source**: Derived - Multiple sources.

**Provided**: PROVIDED

**Additional Notes:** While the file to create this is commented out, replicators can recreate this

file.

# 6 Dataset List (Sorted by Name of File) - Raw Data

In this section we list the *raw datasets* which are used for the construction of this project. This provides a useful summary of required materials individuals need to fully reproduce this research.

It is important to note that much of this data is cleaned and produces many additional datasets. These additionally created datasets are documented in the Description of Programs and Code in section 4.

It should be noted that many of the raw data we do not include in this replication folder. Much of this is available online and can be readily downloaded.

## Canadian Labour Force Survey (LFS)

**Data File(s)**: There are 60 in total, starting in January 2016 and ending in December 2020

provided by Statistics Canada (2021). For the location of the files, we use the bold **year** which represents a year between 2016 and 2020, inclusive, and **month** which represents a month between January and December, inclusive.

**Location of File(s)**: Data/LFS/year/lfs-71M0001-E-year-month/LFS-71M0001-E-year-

 $month\_F1.sav$ 

File Extension: .sav

Source: Statistics Canada

**DOI**: https://doi.org/10.25318/71m0001x-eng

**Provided**: NOT PROVIDED

Additional Notes: Each observation represents an individual who has filled out the LFS for their

respective month. We are using the public-use micro-data files as provided through <odesi>. In particular, Carleton University's MacOdrum library supplied us with all of the LFS PUMFs January 2016 to about March 2020, while we personally downloaded the remaining of the datasets. One will likely have to change the file and folder names in order to match the style

above. That is, our programs are case sensitive.

## Canadian Perspective Survey Series - Series 1: Impacts of COVID-19

**Data File(s)**: There is one dataset in total from Statistics Canada (2020).

**Location of File(s)**: Data/CPSS/PUMF2020\_CPSS\_SEPC\_S1.txt

File Extension: .txt

Source: Statistics Canada

**DOI**: https://doi.org/10.25318/45250004-eng

**Provided**: NOT PROVIDED

**Additional Notes:** Each observation represents an individual who has filled out the CPSS. We

were given access to the data as it was released in early May 2020. The (presumably) same public-use micro-data files are provided through <odesi> under the COVID-19 tab. The version that we were given as accompanied with four do-files (extension .do) and a single dictionary-file (extension .dct) which were necessary for reading the data into Stata. These additional do-files are not described in this README, though are used in the

 $DataCleaning\_CPSS.do.$ 

#### O\*NET Indexes

Data File(s): There are two datasets which provide us the information used to con-

struct our indices and provided by National Center for O\*NET Development

(2020a,b).

**Location of File(s)**: | Data/dtaFiles/onetExposure\_diseaseAndInfection.dta

Data/dtaFiles/onetExposure\_physicalProximity.dta

File Extension: .dta

Sources: O\*Net https://www.onetonline.org/

Physical Proximity: https://www.onetonline.org/find/descriptor/

result/4.C.2.a.3

Exposed to Infection and Disease: https://www.onetonline.org/find/

descriptor/result/4.C.2.c.1.b

**Provided**: PROVIDED

Additional Notes: Both of these datasets were downloaded into MS Excel before being con-

verted into \*.dta files. We provide only the \*.dta files.

## Dingel and Neiman Work from Home Index

Data File(s): There is one dataset which provides us the information to construct our

indices from Dingel and Neiman (2020).

**Location of File(s)**:  $Data/dtaFiles/DingleNieman\_workFromHome.dta$ 

File Extension: .dta

Source: https://github.com/jdingel/DingelNeiman-workathome

**Provided**: PROVIDED

**Additional Notes:** This is a version which we downloaded on May 5, 2020 from the authors'

GitHub page. We provide only the \*.dta file, although it was downloaded

as a \*.csv.

#### LMI Critical Workers Index

**Description**: This single dataset contains critical workers index used in this paper from

Labor Market Information Institute (2020).

**Location of File(s)**: Data/dtaFiles/SOC\_criticalInfrastructureWorkers.dta

File Extension: .dta

Source: https://www.lmiontheweb.org/more-than-half-of-u-s-workers-in-

critical-occupations-in-the-fight-against-covid-19/.

**Provided**: PROVIDED

**Additional Notes:** This file was downloaded directly from the link provided above on May 4.

2020. We provide the extracted sheet as a \*.dta file.

#### Crosswalk between NOC and O\*Net

**Data File(s)**: There is one dataset in total which allows us to merge O\*Net measures using

the crosswalk from the American SOC to the Canadian NOC.

**Location of File(s)**: | Data/dtaFiles/onetToNoc.dta

File Extension: PROVIDED

Source: Brookfield Institute for Innovation and Entrepreneurship (2018)

Website: https://github.com/BrookfieldIIE/NOC\_ONet\_Crosswalk

**Provided**: PROVIDED

Additional Notes: We downloaded the comma-separated values file from the GitHub and then

converted it into a dta-file.

#### LMiC Index

**Data File(s)**: There is one dataset in total used to create the essential workers index by

Labour Market Information Council (LMiC).

**Location of File(s)**: Data/PanCanadianEssentialServicesList.xlsx

File Extension: .xlsx

Source: Labour Market Information Council (LMIC)

Website: https://lmic-cimt.ca/essential-services-and-occupations-a-pan-

canadian-list/

**Provided**: PROVIDED

## Canadian National Occupation Classification Class of Worker (2016)

**Data File(s)**: There is one dataset in total by Statistics Canada (n.d.a) which provides

population estimates by NOC categories.

**Location of File(s)**: Data/cleaner\_NOC500\_2016Census.csv

File Extension: .csv

Source: Statistics Canada

Website: https://www150.statcan.gc.ca/n1/en/catalogue/98-400-X2016291

**Provided**: PROVIDED

Additional Notes: After going to the website, one must follow the "HTML" hyperlink to get

to the page where one is able to download the correct product. The format which the current comma-separated values file is in comes after restricting the dataset to the fields we used in our analysis. At the same time, the "cleaner" prefix is used to denote the lopping off of rows which cannot be

read into Stata in a usable manner.

#### Canadian All-Items CPI

**Data File(s)**: There is one dataset in total which comes from Statistics Canada (n.d.b).

**Location of File(s)**:  $Data/allItemsCPI\_March2020.csv$ 

File Extension: .csv

Source: Statistics Canada

**DOI**: https://doi.org/10.25318/1810000401-eng

**Provided**: PROVIDED

Additional Notes: The format which the current comma-separated values file is in comes after

restricting the dataset to the correct months and years while also restricting

to only provinces for the all-items (2002) CPI.

## **COVID-19 Mortality and Case Counts**

**Data File(s)**: There are two datasets total which come from Berry et al. (2020).

**Location of File(s)**: | Data/cases\_timeseries\_prov\_April3.csv

 $Data/mortality\_timeseries\_prov\_April3.csv$ 

File Extension: .csv

Source: COVID-19 Canada Open Data Working Group

Website: https://raw.githubusercontent.com/ccodwg/Covid19Canada/master/

**DOI**: https://doi.org/10.1503/cmaj.75262

**Provided**: PROVIDED

**Additional Notes:** For much of the project, we imported data directly from the GitHub page

where it is updated. The last time we downloaded the data was April 3 2021. It is possible that the data can be changed retroactively, but, given

our analysis ends in December 2020, it is unlikely to be the case.

# 7 List of Programs

### Main.do

Description: | This file runs all of the do-files necessary to reproduce all the output con-

tained in the current version of the paper.

**User Inputs**: The user has to update the masterPathway before executing the do-file in

order for all output to be created.

Input: NONE

Output: | Every Figure, Table, Appendix Figure and Appendix Table

Additional Notes: The datasets are provided and allow users to run any of the do-files in any

order. The runtime below only includes the time it takes to execute the tables and figures. We still give an approximate time for the time it takes

to clean the data on our machines.

Runtime (CPU 1): | 3729.21 seconds (62 minutes) for all do-files excluding the data cleaning files

which have been commented out.

Runtime (CPU 2): | 4485.62 seconds (74 minutes) for all do-files excluding the data cleaning files

which have been commented out.

# DoFiles/Append\_LFS.do

**Description:** | Decodes and appends all of the variables from all of the Labour Force surveys

between January 2016 and December 2020.

User Inputs: | NONE

**Input**: All months and years of the LFS as \*.sav.

**Output**: All months and years of the LFS as \*.dta.

 $lfs_2016jan_to_2020December.dta$ 

**Additional Notes:** Variables are decoded since coding across LFSs are not always consistent.

In this way, we will recode the strings to their appropriate categories.

**Runtime (CPU 1)**: | 202.09 seconds

Runtime (CPU 2): | 512.26 seconds

# DoFiles/CheckingData\_LFS.do

**Description:** Acts as a first pass at cleaning the dataset.

User Inputs: | NONE

Input:  $| lfs_2016jan_to_2020December.dta$ 

 $\textbf{Output:} \quad Data/dtaFiles/lfs\_2016Jan\_to\_2020december\_checkedData.dta$ 

Additional Notes: There are additional files which are created in intermediate steps but are

never used again. This file is used to check the coding of the various elements of the LFS. It should be noted that Stata appends (some) values of variables

incorrectly across different years of the LFS.

In order to overcome this, we create new variables which take the old, appended variables, and convert their labels to unique categories as strings. From here, we manually group the categories of the variables which have

the same categories but minor discrepancies.

An example of this is something like class of worker, where after our append, we have 20 groups all with different values and different labels. The key is that the LFS only has ever had 7 groups across our time period (Private, Public, four types of self-employed, and unpaid family work). Inspecting the

value labels confirms this. So we regroup them appropriately.

**Runtime (CPU 1)**: | 537.77 seconds

Runtime (CPU 2): Not run - likelyless than < 1 hour

# DoFiles/CleaningCPI.do

**Description:** | CleaningCPI.do takes in a CANSIM table for all-items between 2016 and

2020 and makes tidier the dataset so we can merge it with our main dataset

later on.

User Inputs: | NONE

Input: Data/allItemsCPI\_March2020.csv

Output: Data/dtaFiles/toBeMerged\_allItemsCPL\_Jan2018\_Dec2020.dta

Additional Notes: The input filename is an indication that we downloaded it last in March of

2020. A few basic steps were taken to clean everything up to make an easier

synch with the LFS in the merge.

Runtime (CPU 1): | < 0.1 seconds

Runtime (CPU 2): 0.1 seconds

# AdditionalDataCleaning\_LFS.do

**Description:** This acts as the final dataset which will be used in all successive analysis. In

keeping with that idea, this takes in the LFS data, the index data, and the CPI data and merges them together. Additional variables which are key to the analysis and derived from other variables are constructed in this do-file.

User Inputs: NONE

> Input: Data/dtaFiles/lfs\_2016Jan\_to\_2020december\_checkedData.dta

> > $Data/dtaFiles/toBeMerged\_allItemsCPI\_Jan2018\_Dec2020.dta$

Data/dtaFiles/twoDigit\_indices.dta

Output: Data/dtaFiles/mainDataset.dta

**Additional Notes**: Key variables are created here, including most of our dependent variables

and the standardized index.

Runtime (CPU 1): 113.84 seconds

Runtime (CPU 2): Not run - likely less than 5 minutes.

# DataCleaning\_CPSS.do

This file cleans the CPSS data and creates the relevant varaibles **Description:** 

User Inputs: NONE

> Input: Data/CPSS/Pumf2020\_cpss\_sepc\_s1.dct

> > Data/dtaFiles/CPSS/PUMF2020\_CPSS\_SEPC\_S1.txt Data/dtaFiles/CPSS/Pumf2020\_cpss\_sepc\_s1\_infmt.do Data/dtaFiles/CPSS/Pumf2020\_cpss\_sepc\_s1\_lbe.do Data/dtaFiles/CPSS/Pumf2020\_cpss\_sepc\_s1\_vale.do

Data/dtaFiles/CPSS/Pumf2020\_cpss\_sepc\_s1\_fmt.do

Output: Data/dtaFiles/mainDataset\_CPSS.dta

NONE **Additional Notes:** 

Runtime (CPU 1): 1.27 seconds

Runtime (CPU 2): Not run - likely less than three seconds.

# Figures\_CasesAndMortalities.do

**Description:** This file creates all subfigures in Figures 1, as well as all subfigures in Ap-

pendix Figures A1 through A3.

User Inputs: NONE

Input: | Data/cases\_timeseries\_prov\_April3.csv

**Output**: | Figures/CumCases\_allProv.pdf

Figures/logCumCases\_allProv.pdf
Figures/CumCases\_4Prov.pdf
Figures/logCumCases\_4Prov.pdf
Figures/Cumdeaths\_allProv.pdf
Figures/logCumdeaths\_allProv.pdf
Figures/Cumdeaths\_4Prov.pdf
Figures/logCumdeaths\_4Prov.pdf

Additional Notes: Before the data is imported, there is a commented out two lines which show

the (possibly still active) links from which the dataset may be downloaded.

Runtime (CPU 1): 6.55 seconds Runtime (CPU 2): 8.61 seconds

## Figures\_TimeSeriesAndBubbles.do

**Description:** This file creates all the subfigures in Figures 2 through 5 and Appendix

Figures A4 through to A15. These files are saved as \*.pdfs.

User Inputs: | NONE

**Input**: Data/dtaFiles/mainDataset.dta

**Output**: | Figures 2 - 5; Appendix Figures A4 to A15. Figures are stored in the Figures

folder.

**Additional Notes**: Unemployment rate figures are labelled as alt\_w\_unempRate\_\*.pdf. Labour

Force Participation rate are labelled as  $alt\_w\_lfp\_*.pdf$ . Hours worked figures are labelled as  $alt\_actualHrsWorked\_*.pdf$  Hourly wage figures are labelled as  $alt\_w\_hrWage\_*.pdf$ . The files with the bubbles are named with the word

"bubbles" as a prefix.

Runtime (CPU 1): 437.01 seconds

Runtime (CPU 2): | 566.81 seconds

# Figures\_Difference\_Occupations.do

**Description:** | This file creates all the subfigure associated with Figure 6.

User Inputs: NONE

Input: Data/dtaFiles/mainDataset.dta
Output: Figures/occ\_physProx\_unemp.pdf

Figures/occ\_exposure\_unemp.pdf Figures/occ\_critWork\_unemp.pdf Figures/occ\_homeWork\_unemp.pdf

**Additional Notes:** NONE

Runtime (CPU 1): 16.83 seconds Runtime (CPU 2): 7.67 seconds

# Figures\_EventStudies\_Indexes.do

**Description:** | This file creates all subfigures found in Figures 7 and 8 as well as all subfig-

ures found in Appendix Figures A16 and A17.

User Inputs: NONE

Input: Data/dtaFiles/mainDataset.dta
Output: Data/dtaFiles/EventStudy.dta

Figures/eventStudy\_unemp\_index.pdf Figures/eventStudy\_lfp\_index.pdf Figures/eventStudy\_wages\_index.pdf Figures/eventStudy\_hours\_index.pdf

**Additional Notes:** In the above writing of the saved files, the *index* is a place-holder for the

various indices. This do-file also creates a dataset which defines some of the useful variables for the Event Study which is constructed. While now

redundant, it was created for convenience and speed.

Runtime (CPU 1): 186.05 seconds Runtime (CPU 2): 239.47 seconds

# DoFiles/Index\_Construction.do

**Description:** | Index\_Construction.do takes in our O\*Net measures, the Dingle-Neiman

measures, and the essential workers measures and then creates a single file

which can be merged.

User Inputs: | NONE

Input: Data/Cleaner\_NOC500\_2016Census.csv

Data/PanCanadianEssentialServicesList.xlsx

Data/dtaFiles/onetToNoc.dta

Data/dtaFiles/onetExposure\_physicalProximity.dta Data/dtaFiles/onetExposure\_diseaseAndInfection.dta Data/dtaFiles/SOC\_criticalInfrastructureWorkers.dta Data/dtaFiles/DingleNieman\_workFromHome\_onet.dta

Output: Data/dtaFiles/twoDigit\_indices.dta

**Additional Notes:** Then first section of the file brings in the crosswalk between the NOC and

the SOC codes. After doing this, we merge all our O\*Net measures. Following the merge, we create our aggregate measures as outlined in our online

appendix. This is done by successively aggregating index values.

Runtime (CPU 1): 0.56 seconds Runtime (CPU 2): 0.41 seconds

## Tables\_ComparingLFS\_And\_CPSS.do

**Description:** | Creates Appendix Table A3.

User Inputs: | NONE

**Input**: | Data/dtaFiles/mainDataset.dta

 $Data/dtaFiles/mainDataset\_CPSS.dta$ 

**Output**: | Tables/lfs\_cpss\_comparison\_summaryStatistics\_v1.tex

**Additional Notes:** Minor touch-ups may be necessary in order to make the tables *look* identical

to those in the paper. No numbers should differ.

Runtime (CPU 1): 14.25 seconds Runtime (CPU 2): 20.24 seconds

# ${\bf Tables\_Regressions\_Before And After. do}$

**Description:** | Creates Table 4 and Table 5.

User Inputs: | NONE

**Input**: | Data/dtaFiles/mainDataset.dta

Output: | Tables/March\_beforeAndAfter\_Canada.tex

 $Tables/March\_beforeAndAfter\_QcOnAbBc.tex$ 

**Additional Notes:** The user may have to manually input the bootstrapped standard errors.

This should not be too taxing since they are displayed in Stata once the file completes. LATEX will not compile if the user does not manually put these

in.

**Runtime (CPU 1)**: 996.94 seconds **Runtime (CPU 2)**: 1187.06 seconds

## Tables\_Regressions\_BeforeAndAfter\_appendix.do

**Description:** | Creates Appendix Table A4 and A5.

User Inputs: NONE

Input: Data/dtaFiles/mainDataset.dta

**Output**: | Tables/March\_beforeAndAfter\_Canada\_appendix.tex

 $Tables/March\_beforeAndAfter\_QcOnAbBc\_appendix.tex$ 

**Additional Notes:** The user may have to manually input the bootstrapped standard errors.

This should not be too taxing since they are displayed in Stata once the file

completes.

Runtime (CPU 1): 394.89 seconds

Runtime (CPU 2): 637.26 seconds

# Tables\_Regressions\_CPSS.do

**Description:** | This file creates all of the CPSS tables (both regressions and summary statis-

tics). That is, Table 8, Table 9, Appendix Table 2 and Appendix Table 15

are created using this file.

User Inputs: | NONE

Input:  $Data/dtaFiles/mainDataset\_CPSS.dta$ 

**Output**: | Tables/CPSS\_MentalHealth.tex

Tables/CPSS\_LabourConcerns.tex

Tables/CPSS\_Health.tex

Tables/CPSS\_SummaryStatistics.tex

**Additional Notes:** | Minor touch-ups may be necessary in order to make the tables *look* identical

to those in the paper. No numbers should differ.

Runtime (CPU 1): 2.15 seconds Runtime (CPU 2): 2.66 seconds

# ${\bf Tables\_Regressions\_Heterogeneity\_appendix.do}$

**Description:** This file creates the heterogeneity analysis which can be found in Appendix

Tables A11 through A14.

User Inputs: | NONE

**Input**: Data/dtaFiles/mainDataset.dta

**Output**: | Tables/March\_hetero\_unemp\_postCovid.tex

 $Tables/March\_hetero\_lfp\_postCovid.tex \\ Tables/March\_hetero\_wage\_postCovid.tex \\ Tables/March\_hetero\_hours\_postCovid.tex$ 

**Additional Notes:** Minor touch-ups may be necessary in order to make the tables *look* identical

to those in the paper. No numbers should differ.

Runtime (CPU 1): 343.63 seconds Runtime (CPU 2): 418.32 seconds

## Tables\_Regressions\_Indexes\_Interacted.do

**Description:** | This file creates Table 6.

User Inputs: | NONE

Input: | Data/dtaFiles/mainDataset.dta
Output: | Tables/March\_indexesInteracted.tex

**Additional Notes:** Minor touch-ups may be necessary in order to make the tables *look* identical

to those in the paper. No numbers should differ.

Runtime (CPU 1): 111.79 seconds Runtime (CPU 2): 141.29 seconds

## $Tables\_Regressions\_Indexes\_Interacted\_AlternativeIndexForEssentialWorker.do$

**Description:** | This file creates Appendix Table A9.

User Inputs: | NONE

Input: | Data/dtaFiles/mainDataset.dta

**Output**: | Tables/March\_indexesInteracted\_essWorker.tex

**Additional Notes:** Minor touch-ups may be necessary in order to make the tables *look* identical

to those in the paper. No numbers should differ.

Runtime (CPU 1): | 129.57 seconds Runtime (CPU 2): | 143.05 seconds

#### $Tables\_Regressions\_Indexes\_Interacted\_AlternativeIndexForEssentialWorker\_appendix.do$

**Description:** | This file creates Appendix Table A10.

User Inputs: | NONE

**Input**: | Data/dtaFiles/mainDataset.dta

 $\textbf{Output:} \quad Tables/March\_indexesInteracted\_appendix\_essentialWorkers.tex$ 

**Additional Notes:** Minor touch-ups may be necessary in order to make the tables *look* identical

to those in the paper. No numbers should differ.

Runtime (CPU 1): 118.47 seconds Runtime (CPU 2): 128.97 seconds

## $Tables\_Regressions\_Indexes\_Interacted\_appendix.do$

**Description:** | This file creates Appendix Table A7.

User Inputs: | NONE

**Input**: Data/dtaFiles/mainDataset.dta

**Output**:  $| Tables/March\_indexesInteracted\_appendix.tex$ 

**Additional Notes:** Minor touch-ups may be necessary in order to make the tables *look* identical

to those in the paper. No numbers should differ.

Runtime (CPU 1): 98.79 seconds Runtime (CPU 2): 129.23 seconds

# ${\bf Tables\_Regressions\_Indexes\_Interacted\_nonHealthCareWorkers.do}$

**Description:** | This file creates Table 7.

User Inputs: | NONE

**Input**: | Data/dtaFiles/mainDataset.dta

**Output**: | Tables/March\_indexesInteracted\_nonHealthCare.tex

**Additional Notes:** Minor touch-ups may be necessary in order to make the tables *look* identical

to those in the paper. No numbers should differ.

Runtime (CPU 1): | 106.66 seconds Runtime (CPU 2): | 137.04 seconds

## $Tables\_Regressions\_Indexes\_Interacted\_nonHealthCareWorkers\_appendix.do$

**Description:** | This file creates Appendix Table A8.

User Inputs: | NONE

**Input**: | Data/dtaFiles/mainDataset.dta

**Output**: Tables/March\_indexesInteracted\_nonHealthCare\_appendix.tex

**Additional Notes:** Minor touch-ups may be necessary in order to make the tables *look* identical

to those in the paper. No numbers should differ.

Runtime (CPU 1): 100.16 seconds Runtime (CPU 2): 122.57 seconds

# ${\bf Tables\_Regressions\_ReasonAwayFromWork.do}$

**Description:** | This file creates Appendix Table A6.

User Inputs: NONE

Input: | Data/dtaFiles/mainDataset.dta
Output: | Tables/March\_diffLM\_Outcomes.tex

Additional Notes: Minor touch-ups may be necessary in order to make the tables *look* identical

to those in the paper. No numbers should differ.

Runtime (CPU 1): 68.20 seconds Runtime (CPU 2): 92.99 seconds

## Tables\_SummaryStatistics\_demographics.do

**Description:** | This file creates Table 3.

User Inputs: | NONE

Input: | Data/dtaFiles/mainDataset.dta

 $\textbf{Output:} \quad Tables/March\_SummaryStatistics\_indexes\_demographics.tex$ 

Additional Notes: | Minor touch-ups may be necessary in order to make the tables *look* identical

to those in the paper. No numbers should differ. Notes on how to perfectly

recreate the tables are at the bottom of the do-files.

Runtime (CPU 1): |75.82 seconds|

Runtime (CPU 2): | 109.68 seconds

# $Tables\_Summary Statistics\_Main Regressions. do$

**Description:** | This file creates Table 1.

User Inputs: | NONE

**Input**: | Data/dtaFiles/mainDataset.dta

 $\textbf{Output:} \quad Tables/March\_SummaryStatisticsForOutcomes\_actualHours.tex$ 

**Additional Notes:** | Minor touch-ups may be necessary in order to make the tables *look* identical

to those in the paper. No numbers should differ. Notes on how to perfectly

recreate the tables are at the bottom of the do-files.

Runtime (CPU 1): 13.89 seconds

Runtime (CPU 2): 17.16 seconds

## $Tables\_Summary Statistics\_NOC\_Difference\_Before And After\_appendix. do$

**Description:** | This file creates Appendix Table A16 and Appendix Table A17.

User Inputs: | NONE

Input: | Data/dtaFiles/mainDataset.dta

 $\textbf{Output:} \quad Tables/March\_beforeAndAfter\_SummaryStatistics\_NOC\_40\_unempLFP.tex$ 

 $Tables/March\_beforeAndAfter\_SummaryStatistics\_NOC\_40\_wageHours.tex$ 

**Additional Notes:** Minor touch-ups may be necessary in order to make the tables *look* identical

to those in the paper. No numbers should differ. Notes on how to perfectly

recreate the tables are at the bottom of the do-files.

Runtime (CPU 1): 282.79 seconds Runtime (CPU 2): 339.85 seconds

## ${\bf Tables\_SummaryStatistics\_NOCMeans.do}$

**Description:** | This file creates Table 2.

User Inputs: NONE

Input: | Data/dtaFiles/mainDataset.dta

**Output**: | Tables/March\_SummaryStatistics\_indexes\_noc10.tex

**Additional Notes:** Minor touch-ups may be necessary in order to make the tables *look* identical

to those in the paper. No numbers should differ. Notes on how to perfectly

recreate the tables are at the bottom of the do-files.

Runtime (CPU 1): 24.63 seconds

Runtime (CPU 2): 29.97 seconds

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