```
name: <unnamed>
      log: C:\Users\XuQi\Desktop\第12章.smcl
 log type: smcl
opened on: 21 Jul 2023, 13:00:55
. do "C:\Users\XuQi\AppData\Local\Temp\STD398c_000000.tmp"
.*打开数据
. use "C:\Users\XuQi\Desktop\smoking.dta", clear
(Tobacco Sales in 39 US States)
.*绘图
. twoway (line cigsale year if state==3, xline(1988, lpattern(shortdash) lcolor(black))) || (line cigsale year if state==1, lpat
. bysort year : egen mcigsale=mean(cigsale) if state!=3
(31 missing values generated)
. twoway (line cigsale year if state==3, xline(1988, lpattern(shortdash) lcolor(black))) || (line mcigsale year, lpattern(dash))
.*设置为追踪数据
. xtset state year
      panel variable: state (strongly balanced)
       time variable: year, 1970 to 2000
               delta: 1 unit
.*使用synth
. synth cigsale cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice age15to24, trunit(3) trperiod(1989
Synthetic Control Method for Comparative Case Studies
First Step: Data Setup
Data Setup successful
               Treated Unit: California
              Control Units: Alabama, Arkansas, Colorado, Connecticut, Delaware, Georgia, Idaho, Illinois, Indiana, Iowa, Kansas
                             Carolina, North Dakota, Ohio, Oklahoma, Pennsylvania, Rhode Island, South Carolina, South Dakota, 1
         Dependent Variable: cigsale
 MSPE minimized for periods: 1970 1971 1972 1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986 1987 1988
Results obtained for periods: 1970 1971 1972 1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986 1987 1988 1989
                 Predictors: cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice age15to24
Unless period is specified
predictors are averaged over: 1980 1981 1982 1983 1984 1985 1986 1987 1988
Second Step: Run Optimization
Nested optimization requested
Starting nested optimization module
Optimization done
Optimization done
Third Step: Obtain Results
Loss: Root Mean Squared Prediction Error
  RMSPE
           1.756494
Unit Weights:
```

Co_No	Unit_Weight
Alabama	0
Arkansas	0
Colorado	.162
Connecticut	.068
Delaware	0
Georgia	0
Idaho	0
Illinois	0
Indiana	0
Iowa	0
Kansas	0
Kentucky	0
Louisiana	0
Maine	0
Minnesota	0
Mississippi	0
Missouri	0
Montana	.199
Nebraska	0
Nevada	.235
New Hampshire	0
New Mexico	0
North Carolina	0
North Dakota	0
Ohio	0
Oklahoma	0
Pennsylvania	0
Rhode Island South Carolina	0
South Dakota	0
Tennessee	0
Texas	0
Utah	.335
Vermont	0
Virginia	0
West Virginia	0
Wisconsin	0
Wyoming	0
, ,	

# Predictor Balance:

	Treated	Synthetic
cigsale(1975)	127.1	126.9469
cigsale(1980)	120.2	120.3415
cigsale(1988)	90.1	91.556
beer(1984(1)1988)	24.28	24.18258
lnincome	10.07656	9.849172
retprice	89.42222	89.32609
age15to24	.1735324	.1733873

. \*使用synth2 . synth2 cigsale cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice age15to24, trunit(3) trperiod(1986)

Treated Unit	: California	Treatment Time	:	1989
Number of Control Units	= 38	Root Mean Squared Error	=	1.75649
Number of Covariates	= 7	R-squared		0.97402

#### Covariate balance in the pretreatment periods:

Covariate	V.weight	Treated	Synthetic Value	Control Bias	Average ( Value	Control Bias
cigsale(1975)	0.8523	127.1000	126.9469	-0.12%	136.9316	7.74%
cigsale(1980)	0.0224	120.2000	120.3415	0.12%	138.0895	14.88%
cigsale(1988)	0.0157	90.1000	91.5560	1.62%	113.8237	26.33%
beer(1984(1)1988)	0.0085	24.2800	24.1826	-0.40%	23.6553	-2.57%
lnincome	0.0002	10.0766	9.8492	-2.26%	9.8292	-2.45%
retprice	0.0870	89.4222	89.3261	-0.11%	87.2661	-2.41%
age15to24	0.0138	0.1735	0.1734	-0.08%	0.1725	-0.59%

Note: "V.weight" is the optimal covariate weight in the diagonal of V matrix.
"Synthetic Control" is the weighted average of donor units with optimal weights.
"Average Control" is the simple average of all control units with equal weights.

#### Optimal Unit Weights:

Unit	U.weight
Utah Nevada Montana Colorado Connecticut	0.3350 0.2350 0.1990 0.1620 0.0680

Note: The unit **Alabama Arkansas Delaware Georgia Idaho Illinois Indiana Iowa Kansas Kentucky Louisiana Maine Minnesota Mississipp SouthDakota Tennessee Texas Vermont Virginia WestVirginia Wisconsin Wyoming** in the donor pool get a weight of **0**.

Prediction results in the posttreatment periods:

Time	Actual Outcome	Synthetic Outcome	Treatment Effect
1989	82.4000	89.8817	-7.4817
1990	77.8000	87.3906	-9.5906
1991	68.7000	82.0701	-13.3701
1992	67.5000	81.4910	-13.9910
1993	63.4000	81.0765	-17.6765
1994	58.6000	80.6098	-22.0098
1995	56.4000	78.3682	-21.9682
1996	54.5000	77.3579	-22.8579
1997	53.8000	77.5839	-23.7839
1998	52.3000	74.2538	-21.9538
1999	47.2000	73.4468	-26.2468
2000	41.6000	67.2422	-25.6422
Mean	60.3500	79.2310	-18.8810

Note: The average treatment effect over the posttreatment period is -18.8810.

Finished.

#### .\*安慰剂检验

. synth2 cigsale cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice age15to24, trunit(3) trperiod(1989) Fitting results in the pretreatment periods:

Treated Unit	: California	Treatment Time	:	1989
Number of Control Units	= 38	Root Mean Squared Error	=	1.77158
Number of Covariates	= 7	R-squared		0.97360

#### Covariate balance in the pretreatment periods:

Covariate	V.weight	Treated	Synthetic	Control	Average (	Control
			Value	Bias	Value	Bias
cigsale(1975)	0.7378	127.1000	126.9642	-0.11%	136.9316	7.74%
cigsale(1980)	0.1010	120.2000	120.5076	0.26%	138.0895	14.88%
cigsale(1988)	0.0673	90.1000	91.6795	1.75%	113.8237	26.33%
beer(1984(1)1988)	0.0232	24.2800	24.1733	-0.44%	23.6553	-2.57%
lnincome	0.0007	10.0766	9.8626	-2.12%	9.8292	-2.45%
retprice	0.0561	89.4222	89.3597	-0.07%	87.2661	-2.41%
age15to24	0.0139	0.1735	0.1736	0.06%	0.1725	-0.59%

Note: "V.weight" is the optimal covariate weight in the diagonal of V matrix.

#### Optimal Unit Weights:

Unit	U.weight
Utah Nevada Montana	0.3310 0.2310 0.1870
Colorado Connecticut NewMexico	0.1780 0.0700 0.0030

Note: The unit **Alabama Arkansas Delaware Georgia Idaho Illinois Indiana Iowa Kansas Kentucky Louisiana Maine Minnesota Mississipp Tennessee Texas Vermont Virginia WestVirginia Wisconsin Wyoming** in the donor pool get a weight of **0**.

<sup>&</sup>quot;Synthetic Control" is the weighted average of donor units with optimal weights.

<sup>&</sup>quot;Average Control" is the simple average of all control units with equal weights.

#### Prediction results in the posttreatment periods:

- Caic		The poster eatmerie pe	
Time	Actual Outcome	Synthetic Outcome	Treatment Effect
1989	82.4000	89.9129	-7.5129
1990	77.8000	87.4052	-9.6052
1991	68.7000	82.2256	-13.5256
1992	67.5000	81.5858	-14.0858
1993	63.4000	81.1701	-17.7701
1994	58.6000	80.6908	-22.0908
1995	56.4000	78.3966	-21.9966
1996	54.5000	77.3770	-22.8770
1997	53.8000	77.5447	-23.7447
1998	52.3000	74.2438	-21.9438
1999	47.2000	73.4639	-26.2639
2000	41.6000	67.2728	-25.6728
Mean	60.3500	79.2741	-18.9241
1			

Note: The average treatment effect over the posttreatment period is -18.9241.

Implementing placebo test using fake treatment unit **Alabama...Arkansas...Colorado...Connecticut...Delaware...Georgia...Idaho...Il** > vada...NewHampshire...NewMexico...NorthCarolina...NorthDakota...Ohio...Oklahoma...Pennsylvania...RhodeIsland...SouthCarolina...

In-space placebo test results using fake treatment units:

Unit	Pre MSPE	Post MSPE	Post/Pre MSPE	Pre MSPE of Fake Unit/ Pre MSPE of Treated Unit
California	3.1385	394.6057	125.7315	1.0000
Alabama	4.4866	11.8215	2.6349	1.4295
Arkansas	4.5489	27.1172	5.9613	1.4494
Colorado	20.1202	64.6477	3.2131	6.4108
Connecticut	24.7935	64.3412	2.5951	7.8999
Delaware	60.8949	613.7822	10.0794	19.4027
Georgia	1.5266	119.9796	78.5916	0.4864
Idaho	5.5168	38.7863	7.0305	1.7578
Illinois	3.3826	20.2469	5.9856	1.0778
Indiana	14.2860	483.5229	33.8459	4.5519
Iowa	13.1473	22.8504	1.7380	4.1891
Kansas	13.8659	13.9222	1.0041	4.4180
Kentucky	432.1076	1479.6058	3.4242	137.6806
Louisiana	2.0242	92.7390	45.8151	0.6450
Maine	9.6540	149.5972	15.4959	3.0760
Minnesota	17.3584	16.5625	0.9541	5.5308
Mississippi	4.1186	30.3410	7.3668	1.3123
Missouri	1.1516	76.9955	66.8614	0.3669
Montana	5.2862	54.8978	10.3852	1.6843
Nebraska	3.8430	20.7162	5.3906	1.2245
Nevada	41.3819	84.0794	2.0318	13.1853
NewHampshire	3436.5977	134.9018	0.0393	1094.9884
NewMexico	5.0179	63.0000	12.5550	1.5988
NorthCarolina	81.3899	57.3684	0.7049	25.9329
NorthDakota	8.7058	91.8695	10.5527	2.7739
Ohio	3.0070	11.8692	3.9472	0.9581
Oklahoma	4.9063	253.8599	51.7416	1.5633
Pennsylvania	2.8010	6.9518	2.4819	0.8925
RhodeIsland	65.5660	180.4701	2.7525	20.8910
SouthCarolina	2.2915	42.9495	18.7427	0.7301
SouthDakota	8.4642	25.1291	2.9689	2.6969
Tennessee	5.2043	123.3097	23.6940	1.6582
Texas	4.6900	231.9461	49.4555	1.4944
Utah	593.7643	223.2758	0.3760	189.1886
Vermont	14.1665	138.2022	9.7556	4.5138
Virginia	5.2522	178.1813	33.9251	1.6735
WestVirginia	7.7211	260.9561	33.7977	2.4601
Wisconsin	5.4239	47.8065	8.8141	1.7282
Wyoming	90.8381	31.6591	0.3485	28.9434

Note: (1) Using all control units, the probability of obtaining a post/pretreatment MSPE ratio as large as **California**'s is **0.0256** (2) Excluding control units with pretreatment MSPE **2** times larger than the treated unit, the probability of obtaining a pos

<sup>(2)</sup> Excluding control units with pretreatment MSPE 2 times larger than the treated unit, the probability of obtaining a pos (3) The pointwise p-values below are computed by excluding control units with pretreatment MSPE 2 times larger than the tre

<sup>(4)</sup> There are total 19 units with pretreatment MSPE 2 times larger than the treated unit, including Colorado Connecticut De Utah Vermont WestVirginia Wyoming.

#### In-space placebo test results using fake treatment units (continued, cutoff = 2):

Time	Treatment Effect	p-value Two-sided	of Treatment Right-sided	Effect Left-sided
1989	-7.5129	0.0500	1.0000	0.0500
1990	-9.6052	0.0500	1.0000	0.0500
1991	-13.5256	0.1500	0.9000	0.1500
1992	-14.0858	0.1000	0.9500	0.1000
1993	-17.7701	0.0500	1.0000	0.0500
1994	-22.0908	0.0500	1.0000	0.0500
1995	-21.9966	0.0500	1.0000	0.0500
1996	-22.8770	0.0500	1.0000	0.0500
1997	-23.7447	0.0500	1.0000	0.0500
1998	-21.9438	0.1000	0.9500	0.1000
1999	-26.2639	0.0500	1.0000	0.0500
2000	-25.6728	0.0500	1.0000	0.0500

Note: (1) The two-sided p-value of the treatment effect for a particular period is defined as the frequency that the absolute value (2) The contract of the co

- (2) The right-sided (left-sided) p-value of the treatment effect for a particular period is defined as the frequency that
- (3) If the estimated treatment effect is positive, then the right-sided p-value is recommended; whereas the left-sided p-value is recommended.

Finished.

- .\*伪干预时间检验
- . synth2 cigsale cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice age15to24, trunit(3) trperiod(1989) Fitting results in the pretreatment periods:

Treated Unit	: California	Treatment Time	:	1989
Number of Control Units	= 38	Root Mean Squared Error	=	1.75649
Number of Covariates	= 7	R-squared		0.97402

#### Covariate balance in the pretreatment periods:

Covariate	V.weight	Treated	Synthetic	Control	Average	Control
			Value	Bias	Value	Bias
cigsale(1975)	0.8523	127.1000	126.9469	-0.12%	136.9316	7.74%
cigsale(1980)	0.0224	120.2000	120.3415	0.12%	138.0895	14.88%
cigsale(1988)	0.0157	90.1000	91.5560	1.62%	113.8237	26.33%
beer(1984(1)1988)	0.0085	24.2800	24.1826	-0.40%	23.6553	-2.57%
lnincome	0.0002	10.0766	9.8492	-2.26%	9.8292	-2.45%
retprice	0.0870	89.4222	89.3261	-0.11%	87.2661	-2.41%
age15to24	0.0138	0.1735	0.1734	-0.08%	0.1725	-0.59%

Note: "V.weight" is the optimal covariate weight in the diagonal of V matrix.

- "Synthetic Control" is the weighted average of donor units with optimal weights.
- "Average Control" is the simple average of all control units with equal weights.

### Optimal Unit Weights:

Unit	U.weight
Utah	0.3350
Nevada	0.2350
Montana	0.1990
Colorado	0.1620
Connecticut	0.0680

Note: The unit **Alabama Arkansas Delaware Georgia Idaho Illinois Indiana Iowa Kansas Kentucky Louisiana Maine Minnesota Mississipp SouthDakota Tennessee Texas Vermont Virginia WestVirginia Wisconsin Wyoming** in the donor pool get a weight of **0**.

#### Prediction results in the posttreatment periods:

Time	Actual Outcome	Synthetic Outcome	Treatment Effect
1989	82.4000	89.8817	-7.4817
1990	77.8000	87.3906	-9.5906
1991	68.7000	82.0701	-13.3701
1992	67.5000	81.4910	-13.9910
1993	63.4000	81.0765	-17.6765
1994	58.6000	80.6098	-22.0098
1995	56.4000	78.3682	-21.9682
1996	54.5000	77.3579	-22.8579
1997	53.8000	77.5839	-23.7839
1998	52.3000	74.2538	-21.9538
1999	47.2000	73.4468	-26.2468
2000	41.6000	67.2422	-25.6422
Mean	60.3500	79.2310	-18.8810

Note: The average treatment effect over the posttreatment period is -18.8810.

Implementing placebo test using fake treatment time 1985...

#### In-time placebo test results using fake treatment time 1985:

Time	Actual Outcome	Synthetic Outcome	Treatment Effect
1985	102.8000	106.1262	-3.3262
1986	99.7000	103.2850	-3.5850
1987	97.5000	106.1524	-8.6524
1988	90.1000	98.4873	-8.3873
1989	82.4000	96.5237	-14.1237
1990	77.8000	91.9127	-14.1127
1991	68.7000	83.7156	-15.0156
1992	67.5000	81.4730	-13.9730
1993	63.4000	79.7911	-16.3911
1994	58.6000	77.9078	-19.3078
1995	56.4000	76.2193	-19.8193
1996	54.5000	75.2010	-20.7010
1997	53.8000	75.1958	-21.3958
1998	52.3000	71.9437	-19.6437
1999	47.2000	72.2260	-25.0260
2000	41.6000	67.1861	-25.5861
Mean	69.6437	85.2092	-15.5654
I			

Note: The average treatment effect over the posttreatment period is -15.5654.

Finished.

.\*去除一个有影响的控制组个案

. synth2 cigsale cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice age15to24, trunit(3) trperiod(1989) Fitting results in the pretreatment periods:

Treated Unit	: California	Treatment Time	:	1989
Number of Control Units	= 38	Root Mean Squared Error	=	1.75649
Number of Covariates	= 7	R-squared		0.97402

#### Covariate balance in the pretreatment periods:

Covariate	V.weight	Treated	Synthetic	Control	Average (	Control
			Value	Bias	Value	Bias
cigsale(1975)	0.8523	127.1000	126.9469	-0.12%	136.9316	7.74%
cigsale(1980)	0.0224	120.2000	120.3415	0.12%	138.0895	14.88%
cigsale(1988)	0.0157	90.1000	91.5560	1.62%	113.8237	26.33%
beer(1984(1)1988)	0.0085	24.2800	24.1826	-0.40%	23.6553	-2.57%
lnincome	0.0002	10.0766	9.8492	-2.26%	9.8292	-2.45%
retprice	0.0870	89.4222	89.3261	-0.11%	87.2661	-2.41%
age15to24	0.0138	0.1735	0.1734	-0.08%	0.1725	-0.59%

Note: "V.weight" is the optimal covariate weight in the diagonal of V matrix.

"Synthetic Control" is the weighted average of donor units with optimal weights.

"Average Control" is the simple average of all control units with equal weights.

#### Optimal Unit Weights:

Unit	U.weight
Utah Nevada Montana Colorado Connecticut	0.3350 0.2350 0.1990 0.1620 0.0680

Note: The unit **Alabama Arkansas Delaware Georgia Idaho Illinois Indiana Iowa Kansas Kentucky Louisiana Maine Minnesota Mississipp SouthDakota Tennessee Texas Vermont Virginia WestVirginia Wisconsin Wyoming** in the donor pool get a weight of **0**.

#### Prediction results in the posttreatment periods:

Time	Actual Outcome	Synthetic Outcome	Treatment Effect
1989	82.4000	89.8817	-7.4817
1990	77.8000	87.3906	-9.5906
1991	68.7000	82.0701	-13.3701
1992	67.5000	81.4910	-13.9910
1993	63.4000	81.0765	-17.6765
1994	58.6000	80.6098	-22.0098
1995	56.4000	78.3682	-21.9682
1996	54.5000	77.3579	-22.8579
1997	53.8000	77.5839	-23.7839
1998	52.3000	74.2538	-21.9538

1999	47.2000	73.4468	-26.2468
2000	41.6000	67.2422	-25.6422
Mean	60.3500	79.2310	-18.8810

Note: The average treatment effect over the posttreatment period is -18.8810.

Implementing leave-one-out robustness test that excludes one control unit with a nonzero weight Utah...Nevada...Montana...Colorad

Leave-one-out robustness test results in the posttreatment period:

Time	Out	come	Synthetic O	utcome (LOO)
	Actual	Synthetic	Min	Max
1989	82.4000	89.8817	88.3095	92.3509
1990	77.8000	87.3906	83.4275	89.2205
1991	68.7000	82.0701	80.7882	82.4889
1992	67.5000	81.4910	80.6920	81.8815
1993	63.4000	81.0765	79.7801	81.9412
1994	58.6000	80.6098	78.6141	83.1722
1995	56.4000	78.3682	76.0772	81.3044
1996	54.5000	77.3579	75.0801	80.4987
1997	53.8000	77.5839	71.7877	84.3153
1998	52.3000	74.2538	71.2588	78.9343
1999	47.2000	73.4468	71.6120	77.4336
2000	41.6000	67.2422	65.0850	69.8771
ĺ				

Note: The last two columns report the minimum and maximum synthetic outcomes when one control unit with a nonzero weight is excl

Time	Treatment Effect	Treatment Effe	ct (LOO)
		Min	Max
1989	-7.4817	-9.9509	-5.9095
1990	-9.5906	-11.4205	-5.6275
1991	-13.3701	-13.7889	-12.0882
1992	-13.9910	-14.3815	-13.1920
1993	-17.6765	-18.5412	-16.3801
1994	-22.0098	-24.5722	-20.0141
1995	-21.9682	-24.9044	-19.6772
1996	-22.8579	-25.9987	-20.5801
1997	-23.7839	-30.5153	-17.9877
1998	-21.9538	-26.6343	-18.9588
1999	-26.2468	-30.2336	-24.4120
2000	-25.6422	-28.2771	-23.4850

Note: The last two columns report the minimum and maximum treatment effects when one control unit with a nonzero weight is exclu

Finished.

. \*偏差校正

. allsynth cigsale cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice age15to24, trunit(3) trperiod(1988)

Identifying donor pool...

Bias-correcting the plain vanilla -synth- estimate for state 3

Synthetic Control Method for Comparative Case Studies

First Step: Data Setup

Data Setup successful

Treated Unit: California

Control Units: Alabama, Arkansas, Colorado, Connecticut, Delaware, Georgia, Idaho, Illinois, Indiana, Iowa, Kansas Carolina, North Dakota, Ohio, Oklahoma, Pennsylvania, Rhode Island, South Carolina, South Dakota, T

Dependent Variable: cigsale

MSPE minimized for periods: 1970 1971 1972 1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986 1987 1988

Results obtained for periods: **1970 1971 1972 1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986 1987 1988 198**9

Predictors: cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice age15to24

Unless period is specified

predictors are averaged over: 1980 1981 1982 1983 1984 1985 1986 1987 1988

# Second Step: Run Optimization

Nested optimization requested Starting nested optimization module Optimization done

Optimization done

Third Step: Obtain Results

Loss: Root Mean Squared Prediction Error

RMSPE

1.756494

#### Unit Weights:

Unit_Weight	Co_No
0	Alabama
0	Arkansas
.162	Colorado
.068	Connecticut
0	Delaware
0	Georgia
0	Idaho
0	Illinois
0	Indiana
0	Iowa
0	Kansas
0	Kentucky
0	Louisiana
0	Maine
0	Minnesota
0	Mississippi
0	Missouri
.199	Montana
0	Nebraska
.235	Nevada
0	New Hampshire
0	New Mexico
0	North Carolina
0	North Dakota
0	Ohio
0	Oklahoma
0	Pennsylvania
0	Rhode Island
0	South Carolina
0	South Dakota
0	Tennessee
0	Texas
.335	Utah
0	Vermont
0	Virginia
0	West Virginia
0	Wisconsin
0	Wyoming

## Predictor Balance:

	Treated	Synthetic
cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice age15to24	127.1 120.2 90.1 24.28 10.07656 89.42222 .1735324	126.9469 120.3415 91.556 24.18258 9.849172 89.32609 .1733873

Saving results...

Combining data files (7 observations deleted)

Treated unit (state == 3) results:

	state	year	gap	gap_bc	unique_W
1.	3	1970	6.0186	-2.2605	1
2.	3	1971	2.220801	-2.874503	1
3.	3	1972	6653026	-1.909985	1
4.	3	1973	939297	-2.152015	1
5.	3	1974	1454027	-1.067813	1
6.	3	1975	.153099	0	1
7.	3	1976	.267801	.8210469	1
8.	3	1977	.7986006	1.337468	1
9.	3	1978	1.2558	2.237591	1
10.	3	1979	8998994	-2.50262	1
11.	3	1980	1415034	0	1
12.	3	1981	-1.4822	-3.477387	1
13.	3	1982	-1.3527	-2.726883	1
14.	3	1983	410696	-1.755542	1
15.	3	1984	1.537201	3493944	1
16.	3	1985	3251962	-1.18576	1
17.	3	1986	0290059	8304938	1
18.	3	1987	-2.138098	-1.82406	1
19.	3	1988	-1.456	0	1
20.	3	1989	-7.481697	-5.237414	1
21.	3	1990	-9.590598	-3.839991	1
22.	3	1991	-13.3701	-6.959421	1
23.	3	1992	-13.991	-6.257105	1
24.	3	1993	-17.6765	-9.143993	1
25.	3	1994	-22.0098	-13.93986	1
26.	3	1995	-21.9682	-13.18923	1
27.	3	1996	-22.8579	-14.53103	1
28.	3	1997	-23.7839	-14.64134	1
29.	3	1998	-21.9538	-12.27242	1
30.	3	1999	-26.2468	-18.39958	1
31.	3	2000	-25.6422	-18.8291	1

allsynth is a user-written command made freely-available to the research community. Please cite the paper:

Wiltshire, Justin C., 2022. allsynth: (Stacked) Synthetic Control Bias-Correction Utilities for Stata. Working paper.

. allsynth cigsale cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice age15to24, trunit(3) trperiod(1988)

Identifying donor pool...

Bias-correcting the plain vanilla -synth- estimate for state 3

Synthetic Control Method for Comparative Case Studies

First Step: Data Setup

Data Setup successful

Treated Unit: California

Control Units: Alabama, Arkansas, Colorado, Connecticut, Delaware, Georgia, Idaho, Illinois, Indiana, Iowa, Kansas Carolina, North Dakota, Ohio, Oklahoma, Pennsylvania, Rhode Island, South Carolina, South Dakota, 1

Dependent Variable: cigsale

MSPE minimized for periods: 1970 1971 1972 1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986 1987 1988 Results obtained for periods: **1970 1971 1972 1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986 1987 1988 1989** 

Predictors: cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice age15to24

Unless period is specified

predictors are averaged over: **1980 1981 1982 1983 1984 1985 1986 1987 1988** 

Second Step: Run Optimization

Nested optimization requested Starting nested optimization module Optimization done

Optimization done

Third Step: Obtain Results

Loss: Root Mean Squared Prediction Error

**RMSPE** 

1.771575

#### Unit Weights:

New Mexico orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia		
Arkansas Colorado Connecticut Delaware Georgia Idaho Illinois Indiana Iowa Kansas Kentucky Louisiana Maine Minnesota Mississippi Missouri Montana Nebraska Nevada New Hampshire New Mexico orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	Co_No	Unit_Weight
Colorado Connecticut Delaware Georgia Idaho Illinois Indiana Iowa Kansas Kentucky Louisiana Maine Minnesota Mississippi Missouri Montana Nebraska Nevada New Hampshire New Mexico orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	Alabama	0
Connecticut Delaware Georgia Idaho Illinois Indiana Iowa Kansas Kentucky Louisiana Maine Minnesota Mississippi Missouri Montana Nebraska Nevada Nevada New Hampshire New Mexico Orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	Arkansas	0
Connecticut Delaware Georgia Idaho Illinois Indiana Iowa Kansas Kentucky Louisiana Maine Minnesota Mississippi Missouri Montana Nebraska Nevada Nevada New Hampshire New Mexico Orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	Colorado	.178
Delaware Georgia Idaho Illinois Indiana Iowa Kansas Kentucky Louisiana Maine Minnesota Mississippi Missouri Montana Nebraska Nevada New Hampshire New Mexico orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	Connecticut	
Georgia Idaho Illinois Indiana Iowa Kansas Kentucky Louisiana Maine Minnesota Mississippi Missouri Montana Nebraska Nevada New Hampshire New Mexico orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	Delaware	
Idaho Illinois Indiana Iowa Kansas Kentucky Louisiana Maine Minnesota Mississippi Missouri Montana Nebraska Nevada Nevada New Hampshire New Mexico orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia		0
Illinois Indiana Iowa Kansas Kentucky Louisiana Maine Minnesota Mississippi Missouri Montana Nebraska Nevada Nevada New Hampshire New Mexico orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	•	
Indiana Iowa Kansas Kentucky Louisiana Maine Minnesota Mississippi Missouri Montana Nebraska Nevada Nevada New Hampshire New Mexico Orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island Outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	Illinois	
Towa Kansas Kentucky Louisiana Maine Minnesota Minnesota Mississippi Missouri Montana Nebraska Nevada New Hampshire New Mexico orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	Indiana	
Kansas Kentucky Louisiana Maine Minnesota Mississippi Missouri Montana Nebraska Nevada Nevada New Hampshire New Mexico orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	Iowa	
Kentucky Louisiana Maine Minnesota Mississippi Missouri Montana Nebraska Nevada Nevada New Hampshire New Mexico Orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island Outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia		
Louisiana Maine Minnesota Minnesota Mississippi Missouri Montana Nebraska Nevada New Hampshire New Mexico Orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island Outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia		
Maine Minnesota Mississippi Missouri Montana Nebraska Nevada Nevada New Hampshire New Mexico Orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island Outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia		
Minnesota Mississippi Missouri Montana Montana Nebraska Nevada New Hampshire New Mexico Orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island Outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia		
Missouri Montana Nebraska Nevada Nevada New Hampshire New Mexico Orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island Outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	Minnesota	
Missouri Montana Nebraska Nevada Nevada New Hampshire New Mexico Orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island Outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	Mississippi	0
Nebraska Nevada New Hampshire New Mexico Orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island Outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	• •	0
Nevada New Hampshire New Mexico Orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	Montana	.187
New Hampshire New Mexico Orth Carolina Ohio Oklahoma Pennsylvania Rhode Island Outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	Nebraska	0
New Mexico orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	Nevada	.231
orth Carolina North Dakota Ohio Oklahoma Pennsylvania Rhode Island outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	New Hampshire	0
North Dakota Ohio Oklahoma Pennsylvania Rhode Island outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	New Mexico	.003
Ohio Oklahoma Pennsylvania Rhode Island outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	North Carolina	0
Oklahoma Pennsylvania Rhode Island Outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	North Dakota	0
Pennsylvania Rhode Island outh Carolina South Dakota Tennessee Texas Utah Vermont Virginia West Virginia	Ohio	0
Rhode Island 0 outh Carolina 0 South Dakota 0 Tennessee 0 Texas 0 Utah .331 Vermont 0 Virginia 0 West Virginia 0	Oklahoma	0
outh Carolina South Dakota Tennessee Otah Utah Vermont Virginia West Virginia  0	Pennsylvania	0
South Dakota Tennessee 0 Texas 0 Utah Vermont Virginia West Virginia 0	Rhode Island	0
Tennessee 0 Texas 0 Utah .331 Vermont 0 Virginia 0 West Virginia 0	South Carolina	0
Texas 0 Utah .331 Vermont 0 Virginia 0 West Virginia 0	South Dakota	0
Utah .331 Vermont 0 Virginia 0 West Virginia 0	Tennessee	0
Vermont 0 Virginia 0 West Virginia 0	Texas	0
Virginia 0 West Virginia 0	Utah	.331
West Virginia 0	Vermont	0
5	Virginia	
Wisconsin 0	West Virginia	
		0
Wyoming 0	Wyoming	0

#### Predictor Balance:

	Treated	Synthetic
cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice age15to24	127.1 120.2 90.1 24.28 10.07656 89.42222 .1735324	126.9642 120.5076 91.6795 24.17328 9.862575 89.35969 .1736294

Estimating synthetic controls using in-space placebo treatments for treated unit state == 3. This could take awhile...

```
1 of 38 (donor pool unit state == 1 for treated unit state == 3)
2 of 38 (donor pool unit state == 2 for treated unit state == 3)
3 of 38 (donor pool unit state == 4 for treated unit state == 3)
4 of 38 (donor pool unit state == 5 for treated unit state == 3)
5 of 38 (donor pool unit state == 6 for treated unit state == 3)
6 of 38 (donor pool unit state == 7 for treated unit state == 3)
7 of 38 (donor pool unit state == 8 for treated unit state == 3)
8 of 38 (donor pool unit state == 9 for treated unit state == 3)
9 of 38 (donor pool unit state == 10 for treated unit state == 3)
10 of 38 (donor pool unit state == 11 for treated unit state == 3)
11 of 38 (donor pool unit state == 12 for treated unit state == 3)
12 of 38
        (donor pool unit state == 13 for treated unit state == 3)
13 of 38 (donor pool unit state == 14 for treated unit state == 3)
14 of 38 (donor pool unit state == 15 for treated unit state == 3)
15 of 38
        (donor pool unit state == 16 for treated unit state == 3)
16 of 38 (donor pool unit state == 17 for treated unit state == 3)
17 of 38 (donor pool unit state == 18 for treated unit state == 3)
18 of 38
        (donor pool unit state == 19 for treated unit state == 3)
19 of 38 (donor pool unit state == 20 for treated unit state == 3)
20 of 38 (donor pool unit state == 21 for treated unit state == 3)
21 of 38
        (donor pool unit state == 22 for treated unit state == 3)
22 of 38 (donor pool unit state == 23 for treated unit state == 3)
23 of 38 (donor pool unit state == 24 for treated unit state == 3)
24 of 38
        (donor pool unit state == 25 for treated unit state == 3)
25 of 38 (donor pool unit state == 26 for treated unit state == 3)
26 of 38 (donor pool unit state == 27 for treated unit state == 3)
27 of 38 (donor pool unit state == 28 for treated unit state == 3)
28 of 38 (donor pool unit state == 29 for treated unit state == 3)
29 of 38 (donor pool unit state == 30 for treated unit state == 3)
        (donor pool unit state == 31 for treated unit state == 3)
30 of 38
31 of 38 (donor pool unit state == 32 for treated unit state == 3)
32 of 38
        (donor pool unit state == 33 for treated unit state == 3)
33 of 38 (donor pool unit state == 34 for treated unit state == 3)
34 of 38 (donor pool unit state == 35 for treated unit state == 3)
35 of 38 (donor pool unit state == 36 for treated unit state == 3)
36 of 38 (donor pool unit state == 37 for treated unit state == 3)
37 of 38 (donor pool unit state == 38 for treated unit state == 3)
38 of 38 (donor pool unit state == 39 for treated unit state == 3)
```

gap\_bc

gap

rmspe

Saving results...

(741 missing values generated)

(741 missing values generated)

Combining data files (1,178 observations deleted)

state

#### Treated unit (state == 3) results:

year

	State	y ca.	844	847_50	i iii Spc	. e ak	·spc_sc	· • · · · · ·	P	P_50	••	unique_n
1179.	3	1970	5.8662	-2.320717	•	•	•	•	•	•	39	1
1180.	3	1971	2.119802	-2.923697	•	•	•	•	•	•	39	1
1181.	3	1972	7876026	-2.067084	•	•	•	•	•	•	39	1
1182.	3	<b>197</b> 3	-1.125397	-2.342834	•	•	•	•	•	•	39	1
1183.	3	1974	2119028	-1.127654	•	•	•	•	•	•	39	1
1184.	3	1975	.135799	0	•	•	•	•	•	•	39	1
1185.	3	1976	.202601	.7979923	•	•	•	•	•	•	39	1
1186.	3	1977	.7440006	1.352029	•	•	•	•	•	•	39	1
1187.	3	1978	1.2371	2.322538	•	•	•	•	•	•	39	1
1188.	3	1979	-1.048499	-2.480246	•	•	•	•	•	•	39	1
1189.	3	1980	3076034	0	•	•	•	•	•	•	39	1
1190.	3	1981	-1.7136	-3.490409	•	•	•	•	•	•	39	1
1191.	3	1982	-1.538999	-2.681203	•	•	•	•	•	•	39	1
1192.	3	1983	6553961	-1.779878	•	•	•	•	•	•	39	1
1193.	3	1984	1.263101	3931724	•	•	•	•	•	•	39	1
1194.	3	1985	5135962	-1.176612	•	•	•	•	•	•	39	1
1195.	3	1986	2674058	8697026	•	•	•	•	•	•	39	1
1196.	3	1987	-2.279398	-1.823644	•	•	•	•	•	•	39	1
1197.	3	1988	-1.5795	0	•	•	•	•	•	•	39	1
1198.	3	1989	-7.512897	-5.159029	18.01472	1	7.532138	2	.025641	.0512821	39	1
1199.	3	1990	-9.605198	-3.814142	23.73033	1	5.824546	4	.025641	.1025641	39	1
1200.	3	1991	-13.5256	-7.042269	35.28299	1	8.561312	4	.025641	.1025641	39	1
1201.	3	1992	-14.0858	-6.298427	42.29351	1	9.227623	5	.025641	.1282051	39	1
1202.	3	1993	-17.7701	-9.202892	53.99165	1	12.17569	1	.025641	.025641	39	1
1203.	3	1994	-22.0908	-13.95112	70.95182	1	19.32654	1	.025641	.025641	39	1
1204.	3	1995	-21.9966	-13.15829	82.87688	1	23.56537	1	.025641	.025641	39	1
1205.	3	1996	-22.877	-14.48943	93.3968	1	28.04638	1	.025641	.025641	39	1
1206.	3	1997	-23.7447	-14.5317	103.0136	1	31.57018	1	.025641	.025641	39	1

r~e\_rank

rmspe\_bc

r~c\_rank

unique\_W

p\_bc

Ν

```
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Wiltshire, Justin C., 2022.  allsynth: (Stacked) Synthetic Control Bias-Correction Utilities for Stata. Working paper.
.*多名干预对象
. gen treat=1 if state==3 | state==7
(1,147 missing values generated)
. replace treat=0 if treat==.
(1,147 real changes made)
. gen treatyear=1989 if state==3 | state==7
(1,147 missing values generated)
.*计算平均干预效应
. allsynth cigsale cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice age15to24, xperiod(1980(1)1988)
> ))
Identifying donor pool...
Bias-correcting the plain vanilla -synth- estimate for state 3
Synthetic Control Method for Comparative Case Studies
First Step: Data Setup
Data Setup successful
               Treated Unit: California
               Control Units: Alabama, Arkansas, Colorado, Connecticut, Delaware, Idaho, Illinois, Indiana, Iowa, Kansas, Kentuck
                              North Dakota, Ohio, Oklahoma, Pennsylvania, Rhode Island, South Carolina, South Dakota, Tennessee,
         Dependent Variable: cigsale
 MSPE minimized for periods: 1970 1971 1972 1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986 1987 1988
Results obtained for periods: 1970 1971 1972 1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986 1987 1988 1989
                 Predictors: cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice age15to24
Unless period is specified
predictors are averaged over: 1980 1981 1982 1983 1984 1985 1986 1987 1988
Second Step: Run Optimization
Nested optimization requested
Starting nested optimization module
Optimization done
Optimization done
Third Step: Obtain Results
Loss: Root Mean Squared Prediction Error
  RMSPE
           1.754249
```

32.64582

38.35838

43.48184

1

1

.025641

.025641

.025641

2

2

.0512821

.0512821

.0512821

39

39

39

1

1

1

1207.

1208.

1209.

Unit Weights:

1998

1999

2000

3

3

-21.9438

-26.2639

-25.6728

-12.22969

-18.36851

-18.78283

108.0809

118.2696

125.9436

Co_No	Unit_Weight
Alabama	0
Arkansas	0
Colorado	.16
Connecticut	.068
Delaware	0
Idaho	0
Illinois	0
Indiana	0
Iowa	0
Kansas	0
Kentucky	0
Louisiana	0
Maine	0
Minnesota	0
Mississippi	0
Missouri	0
Montana	.202
Nebraska	0
Nevada	.236
New Hampshire	0
New Mexico	0
North Carolina	0
North Dakota	0
Ohio	0
Oklahoma	0
Pennsylvania	0
Rhode Island South Carolina	0
South Dakota	0
Tennessee	0
Texas	0
Utah	.335
Vermont	
Virginia	0
West Virginia	0
Wisconsin	0
Wyoming	0

## Predictor Balance:

	Treated	Synthetic
cigsale(1975)	127.1	127.2612
cigsale(1980)	120.2	120.6232
cigsale(1988)	90.1	91.77
beer(1984(1)1988)	24.28	24.25306
lnincome	10.07656	9.868487
retprice	89.42222	89.51086
age15to24	.1735324	.173699

Saving results...

Combining data files (6 observations deleted)

## Treated unit (state == 3) results:

	state	year	gap	gap_bc	unique_W
1.	3	1970	5.7451	-2.171597	1
2.	3	1971	1.934501	-2.761184	1
3.	3	1972	9619026	-1.786898	1
4.	3	1973	-1.224697	-2.064048	1
5.	3	1974	4502027	-1.006077	1
6.	3	1975	161201	0	1
7.	3	1976	039899	.8127766	1
8.	3	1977	.4908006	1.304793	1
9.	3	1978	.9456001	2.21134	1
10.	3	1979	-1.181099	-2.500461	1
11.	3	1980	4232033	0	1
12.	3	1981	-1.7498	-3.508218	1
13.	3	1982	-1.623999	-2.779855	1
14.	3	1983	660396	-1.772241	1
15.	3	1984	1.309701	3564408	1

16.	3	1985	5578961	-1.160074	1
17.	3	1986	2452059	7952191	1
18.	3	1987	-2.356098	-1.738294	1
19.	3	1988	-1.67	0	1
20.	3	1989	-7.700597	-5.290646	1
21.	3	1990	-9.807198	-3.874971	1
22.	3	1991	-13.5539	-7.040526	1
23.	3	1992	-14.1842	-6.344555	1
24.	3	1993	-17.8654	-9.189892	_ 1
25.	3	1994	-22.2014	-13.9884	1
26	2	1005	22 1609	12 20275	1
26.	3	1995	-22.1698	-13.39375	1
27.	3	1996	-23.0526	-14.65891	1
28.	3	1997	-23.9836	-14.83706	1
29.	3	1998	-22.1611	-12.4482	1
30.	3	1999	-26.4393	-18.55172	1
31.	3	2000	-25.8159	-19.07238	1

Identifying donor pool...

Bias-correcting the plain vanilla -synth- estimate for state 7

#### Synthetic Control Method for Comparative Case Studies

First Step: Data Setup

Data Setup successful

Treated Unit: Georgia

Control Units: **Alabama, Arkansas, Colorado, Connecticut, Delaware, Idaho, Illinois, Indiana, Iowa, Kansas, Kentuck** North Dakota, Ohio, Oklahoma, Pennsylvania, Rhode Island, South Carolina, South Dakota, Tennessee,

Dependent Variable: cigsale

MSPE minimized for periods: **1970 1971 1972 1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986 1987 1988** Results obtained for periods: **1970 1971 1972 1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986 1987 1988 1989** 

Predictors: cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice age15to24

Unless period is specified

predictors are averaged over: **1980 1981 1982 1983 1984 1985 1986 1987 1988** 

#### Second Step: Run Optimization

Nested optimization requested Starting nested optimization module Optimization done

Optimization done

Third Step: Obtain Results

Loss: Root Mean Squared Prediction Error

RMSPE **1.2189** 

#### Unit Weights:

Co_No	Unit_Weight
Alabama	0
Arkansas	0
Colorado	0
Connecticut	.083
Delaware	.077
Idaho	0
Illinois	0
Indiana	0
Iowa	0
Kansas	0
Kentucky	0
Louisiana	0

Maine	0
Minnesota	0
Mississippi	0
Missouri	0
Montana	0
Nebraska	0
Nevada	0
New Hampshire	0
New Mexico	0
North Carolina	0
North Dakota	0
Ohio	.129
Oklahoma	0
Pennsylvania	0
Rhode Island	0
South Carolina	.176
South Dakota	0
Tennessee	.509
Texas	0
Utah	0
Vermont	0
Virginia	.026
West Virginia	0
Wisconsin	0
Wyoming	0
	1

#### Predictor Balance:

	Treated	Synthetic
cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice age15to24	122.9 134 124.1 21.76 9.817172 84.36667 .1769441	123.0091 133.1898 124.0838 21.92846 9.806681 85.21416 .173339

Saving results...

Combining data files (6 observations deleted)

## Treated unit (state == 7) results:

	state	year	gap	gap_bc	unique_W
1.	7	1970	.0550004	1.177898	1
2.	7	1971	2240046	.609875	1
3.	7	1972	-1.4858	2247388	1
4.	7	1973	1.625804	1.963361	1
5.	7	1974	1.819796	2.265991	1
6.	7	1975	1090994	0	1
7.	7	1976	-1.499297	-1.861507	1
8.	7	1977	-1.730498	-1.914631	1
9.	7	1978	-1.623195	-1.931541	1
10.	7	1979	.2295029	6798201	1
11.	7	1980	.8102027	0	1
12.	7	1981	4055081	-1.752914	1
13.	7	1982	-2.1228	-3.626619	1
14.	7	1983	-1.656295	-2.394499	1
15.	7	1984	1060961	9518459	1
16.	7	1985	1.037905	.448728	1
17.	7	1986	1.2636	.5947435	1
18.	7	1987	1.1076	1.032056	1
19.	7	1988	.0161957	0	1
20.	7	1989	-4.8898	-4.891725	1
21.	7	1990	-4.449598	-3.323005	1
22.	7	1991	-6.9525	-6.633399	1
23.	7	1992	-5.712204	-5.045339	1
24.	7	1993	-5.448804	-4.937579	1
25.	7	1994	-5.254498	-4.723249	1
26.	7	1995	-16.3076	-15.93086	1
27.	7	1996	-8.870302	-8.663605	1

28.	7	1997	-14.5049	-14.62926	1
29.	7	1998	-15.725	-15.22655	1
30.	7	1999	-13.8991	-13.34806	1
31.	7	2000	-17.3761	-17.44494	1

Stacking the estimates...

Calculating the estimated average treatment effect for treated units

	_tm	gap	gap_bc
1.	1970	2.90005	4968491
2.	1971	.8552484	-1.075654
3.	1972	-1.223851	-1.005819
4.	1973	.2005537	0503433
5.	1974	.6847965	.6299567
6.	1975	1351502	0
7.	1976	7695982	5243652
8.	1977	6198487	3049191
9.	1978	3387972	.1398995
10.	1979	4757982	-1.59014
11.	1980	.1934997	0
12.	1981	-1.077654	-2.630566
13.	1982	-1.8734	-3.203237
14.	1983	-1.158346	-2.08337
15.	1984	.6018027	6541433
16.	1985	.2400042	3556732
17.	1986	.5091972	1002378
18.	1987	6242487	353119
19.	1988	826902	0
20.	1989	-6.295198	-5.091186
21.	1990	-7.128398	-3.598988
22.	1991	-10.2532	-6.836963
23.	1992	-9.948202	-5.694947
24.	1993	-11.6571	-7.063735
25.	1994	-13.72795	-9.355825
26.	1995	-19.2387	-14.6623
27.	1996	-15.96145	-11.66126
28.	1997	-19.24425	-14.73316
29.	1998	-18.94305	-13.83738
30.	1999	-20.1692	-15.94989
31.	2000	-21.596	-18.25866
32.	•	•	•
	<u> </u>		

Estimated average treatment effects saved in smokingresults\_ate.dta

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Wiltshire, Justin C., 2022. allsynth: (Stacked) Synthetic Control Bias-Correction Utilities for Stata. Working paper.

```
. *执行安慰剂检验
. allsynth cigsale cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice age15to24, xperiod(1980(1)1988)
```

Erasing existing smokingresults\_state3.dta file...

Erasing existing smokingresults\_state7.dta file...

Identifying donor pool...

> bcorrect placebos))

Bias-correcting the plain vanilla -synth- estimate for state 3

Synthetic Control Method for Comparative Case Studies

Data Setup successful

Treated Unit: California

Control Units: Alabama, Arkansas, Colorado, Connecticut, Delaware, Idaho, Illinois, Indiana, Iowa, Kansas, Kentuck

North Dakota, Ohio, Oklahoma, Pennsylvania, Rhode Island, South Carolina, South Dakota, Tennessee,

Dependent Variable: cigsale

MSPE minimized for periods: 1970 1971 1972 1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986 1987 1988

Results obtained for periods: **1970 1971 1972 1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986 1987 1988 1989** 

Predictors: cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice age15to24

Unless period is specified

First Step: Data Setup

predictors are averaged over: 1980 1981 1982 1983 1984 1985 1986 1987 1988

Second Step: Run Optimization

Nested optimization requested Starting nested optimization module

Optimization done

Optimization done

Third Step: Obtain Results

Loss: Root Mean Squared Prediction Error

Unit\_Weight

**RMSPE** 1.783572

Co\_No

#### Unit Weights:

Alabama	0
Arkansas	0
Colorado	.179
Connecticut	.072
Delaware	0
Idaho	.001
Illinois	0
Indiana	0
Iowa	0
Kansas	0
Kentucky	0
Louisiana	0
Maine	0
Minnesota	0
Mississippi	0
Missouri	0
Montana	.192
Nebraska	0
Nevada	.227
New Hampshire	0
New Mexico	0
North Carolina	0
North Dakota	0
Ohio	0
Oklahoma	0
Pennsylvania	0
Rhode Island	0
South Carolina	0
South Dakota	0
Tennessee	0
Texas	0
Utah	.329
Vermont	0
Virginia	0
West Virginia	0
Wisconsin	0
Wyoming	0

Predictor Balance:

	Treated	Synthetic
cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice	127.1 120.2 90.1 24.28 10.07656 89.42222	126.7757 120.4313 91.593 24.14276 9.862832 89.34898
age15to24	.1735324	.173559

1 of 37 (donor pool unit state == 1 for treated unit state == 3) 2 of 37 (donor pool unit state == 2 for treated unit state == 3)

Estimating synthetic controls using in-space placebo treatments for treated unit state == 3. This could take awhile...

```
3 of 37 (donor pool unit state == 4 for treated unit state == 3)
4 of 37 (donor pool unit state == 5 for treated unit state == 3)
5 of 37 (donor pool unit state == 6 for treated unit state == 3)
6 of 37 (donor pool unit state == 8 for treated unit state == 3)
7 of 37 (donor pool unit state == 9 for treated unit state == 3)
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30 of 37 (donor pool unit state == 32 for treated unit state == 3)
31 of 37 (donor pool unit state == 33 for treated unit state == 3)
32 of 37 (donor pool unit state == 34 for treated unit state == 3)
33 of 37 (donor pool unit state == 35 for treated unit state == 3)
34 of 37 (donor pool unit state == 36 for treated unit state == 3)
35 of 37 (donor pool unit state == 37 for treated unit state == 3)
36 of 37 (donor pool unit state == 38 for treated unit state == 3)
```

37 of 37 (donor pool unit state == 39 for treated unit state == 3)

Saving results... (722 missing values generated)

(722 missing values generated)

Combining data files (1,147 observations deleted)

Treated unit (state == 3) results:

	state	year	gap	gap_bc	rmspe	r~e_rank	rmspe_bc	r~c_rank	р	p_bc	N	unique_W
1148.	3	1970	6.002	-2.271363	•	•	•	•	•	•	38	1
1149.	3	1971	2.247801	-2.876126	•	•	•	•	•	•	38	1
1150.	3	1972	6457025	-2.038375	•	•	•	•	•	•	38	1
1151.	3	1973	9550969	-2.328511	•	•	•	•	•	•	38	1
1152.	3	1974	0337028	-1.09714	•	•	•	•	•	•	38	1
1153.	3	1975	.324299	0	•	•	•	•	•	•	38	1
1154.	3	1976	.360601	.7621291	•	•	•	•	•	•	38	1
1155.	3	1977	.8438006	1.274908	•	•	•	•	•	•	38	1
1156.	3	1978	1.3306	2.293347	•	•	•	•	•	•	38	1
1157.	3	1979	9393994	-2.462758	•	•	•	•	•	•	38	1
1158.	3	1980	2313034	0	•	•	•	•	•	•	38	1
1159.	3	1981	-1.648	-3.523445	•	•	•	•	•	•	38	1
1160.	3	1982	-1.522299	-2.756085	•	•	•	•	•	•	38	1
1161.	3	1983	6249961	-1.799408	•	•	•	•	•	•	38	1
1162.	3	1984	1.210001	484748	•	•	•	•	•	•	38	1
1163.	3	1985	4828962	-1.165836	•	•	•	•	•	•	38	1

1164.	3	1986	2162058	8437151	•	•	•	•	•	•	38	1
1165.	3	1987	-2.180198	-1.726579	•	•	•	•	•	•	38	1
1166.	3	1988	-1.493	0	•	•	•	•	•	•	38	1
1167.	3	1989	-7.423497	-5.187696	17.38986	1	7.714916	1	.0263158	.0263158	38	1
1168.	3	1990	-9.520798	-3.809821	22.99689	1	5.937928	2	.0263158	.0526316	38	1
1169.	3	1991	-13.5104	-7.143966	34.53096	1	8.835471	3	.0263158	.0789474	38	1
1170.	3	1992	-14.095	-6.411434	41.57111	1	9.572601	4	.0263158	.1052632	38	1
1171.	3	1993	-17.7818	-9.293329	53.21228	2	12.60979	4	.0526316	.1052632	38	1
1172.	3	1994	-22.1301	-14.02913	70.10052	1	19.91171	2	.0263158	.0526316	38	1
1173.	3	1995	-22.0627	-13.40466	82.02927	1	24.42579	1	.0263158	.0263158	38	1
1174.	3	1996	-22.9211	-14.65077	92.49896	2	29.0641	1	.0526316	.0263158	38	1
1175.	3	1997	-23.8155	-14.7729	102.1077	1	32.78614	1	.0263158	.0263158	38	1
1176.	3	1998	-22.0184	-12.47156	107.1955	1	33.96638	1	.0263158	.0263158	38	1
1177.	3	1999	-26.2959	-18.55296	117.2868	1	39.84901	1	.0263158	.0263158	38	1
1178.	3	2000	-25.7174	-19.05677	124.905	1	45.20387	1	.0263158	.0263158	38	1

Identifying donor pool...

Synthetic Control Method for Comparative Case Studies

Bias-correcting the plain vanilla -synth- estimate for state 7

# First Step: Data Setup

Data Setup successful

Treated Unit: Georgia Control Units: Alabama

Control Units: **Alabama, Arkansas, Colorado, Connecticut, Delaware, Idaho, Illinois, Indiana, Iowa, Kansas, Kentuck** North Dakota, Ohio, Oklahoma, Pennsylvania, Rhode Island, South Carolina, South Dakota, Tennessee,

MSPE minimized for periods: **1970 1971 1972 1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986 1987 1988** Results obtained for periods: **1970 1971 1972 1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986 1987 1988 1989** 

Dependent Variable: cigsale

Predictors: cigsale(1975) cigsale(1980) cigsale(1988) beer(1984(1)1988) lnincome retprice age15to24

Unless period is specified

predictors are averaged over: **1980 1981 1982 1983 1984 1985 1986 1987 1988** 

# Second Step: Run Optimization

Nested optimization requested Starting nested optimization module Optimization done

# Optimization done

# Third Step: Obtain Results

Loss: Root Mean Squared Prediction Error

RMSPE **1.32851** 

#### Unit Weights:

Co_No	Unit_Weight
Alabama	0
Arkansas	.014
Colorado	0
Connecticut	.052
Delaware	.017
Idaho	0
Illinois	0
Indiana	0
Iowa	0
Kansas	0
Kentucky	.017
Louisiana	.003
Maine	0
Minnesota	0

Mississippi	e
Missouri	e
Montana	e
Nebraska	e
Nevada	e
New Hampshire	e
New Mexico	e
North Carolina	e
North Dakota	e
Ohio	.299
Oklahoma	.001
Pennsylvania	e
Rhode Island	e
South Carolina	.161
South Dakota	e
Tennessee	.431
Texas	.001
Utah	e
Vermont	.001
Virginia	e
West Virginia	e
Wisconsin	e
Wyoming	e
	I .

#### Predictor Balance:

Saving results...

(722 missing values generated)
(722 missing values generated)

	Treated	Synthetic
cigsale(1975)	122.9	122.6804
cigsale(1980)	134	133.4493
cigsale(1988)	124.1	123.7175
beer(1984(1)1988)	21.76	21.9853
lnincome	9.817172	9.768146
retprice	84.36667	84.25469
age15to24	.1769441	.1720836

Estimating synthetic controls using in-space placebo treatments for treated unit state == 7. This could take awhile...

```
4 of 37 (donor pool unit state == 5 for treated unit state == 7)
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37 of 37 (donor pool unit state == 39 for treated unit state == 7)
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1 of 37 (donor pool unit state == 1 for treated unit state == 7) 2 of 37 (donor pool unit state == 2 for treated unit state == 7) 3 of 37 (donor pool unit state == 4 for treated unit state == 7) Combining data files (1,147 observations deleted)

#### Treated unit (state == 7) results:

unique_W	N	p_bc	р	r~c_rank	rmspe_bc	r~e_rank	rmspe	gap_bc	gap	year	state
0	38	•	•	•	•	•	•	.5263755	.2353008	1970	7
0	38	•	•	•	•	•	•	.4073054	.3153961	1971	7
0	38	•	•	•	•	•	•	0910132	-1.0301	1972	7
0	38	•	•	•	•	•	•	2.072585	2.265104	1973	7
0	38	•	•	•	•	•	•	2.452803	2.481397	1974	7
0	38	•	•	•	•	•	•	0	.2196009	1975	7
0	38	•	•	•	•	•	•	-1.332986	7732972	1976	7
0	38	•	•	•	•	•	•	-1.393621	-1.130398	1977	7
0	38	•	•	•	•	•	•	-1.484658	-1.345695	1978	7
0	38	•	•	•	•	•	•	5302888	.2583037	1979	7
0	38	•	•	•	•	•	•	0	.550702	1980	7
0	38	•	•	•	•	•	•	-1.577765	4436077	1981	7
0	38	•	•	•	•	•	•	-3.39702	-2.2155	1982	7
0	38	•	•	•	•	•	•	-1.789591	-1.484495	1983	7
0	38	•	•	•	•	•	•	6648526	.0199043	1984	7
0	38	•	•	•	•	•	•	.8136141	1.407505	1985	7
0	38	•	•	•	•	•	•	.9604984	1.642899	1986	7
0	38	•	•	•	•	•	•	1.599099	1.989101	1987	7
0	38	•	•	•	•	•	•	0	.3824962	1988	7
0	38	.9736842	.9736842	37	•	37	•	-4.700035	-4.4807	1989	7
0	38	.3157895	.3157895	12	•	12	•	-3.095605	-4.533998	1990	7
0	38	.5263158	.5263158	20	•	20	•	-6.636958	-7.4566	1991	7
0	38	.2631579	.2631579	10	•	10	•	-4.966776	-6.300205	1992	7
0	38	.7894737	.7894737	30	•	30	•	-4.060648	-5.236604	1993	7
0	38	.5263158	.5263158	20	•	20	•	-3.542223	-5.099998	1994	7
0	38	.8157895	.8157895	31	•	31	•	-14.98243	-16.2	1995	7
0	38	.2631579	.2631579	10	•	10	•	-7.907448	-8.748701	1996	7
0	38	.5526316	.5526316	21	•	21	•	-13.81467	-14.5137	1997	7
0	38	.4736842	.4736842	18	•	18	•	-13.18258	-14.5559	1998	7
0	38	.0263158	.0263158	1	•	1	•	-11.25846	-12.4747	1999	7
0	38	1	1	38	•	38	•	-15.51651	-15.7794	2000	7

Warning: the -synth- weighting matrix W for treated unit (state == 7) contains more non-zero weights than predictor variables and

Stacking the estimates...

Calculating the estimated average treatment effect for treated units

	_tm	gap	gap_bc			
1.	1970	3.11865	8724936			
2.	1971	1.281599	-1.234411			
3.	1972	8379014	-1.064694			
4.	1973	.6550037	1279631			
5.	1974	1.223847	.6778314			
6.	1975	.2719499	0			
7.	1976	2063481	2854283			
8.	1977	1432988	0593565			
9.	1978	0075475	.4043443			
10.	1979	3405478	-1.496524			
11.	1980	.1596993	0			
12.	1981	-1.045804	-2.550605			
13.	1982	-1.8689	-3.076553			
14.	1983	-1.054746	-1.7945			
15.	1984	.6149529	5748003			
16.	1985	.4623045	176111			
17.	1986	.7133468	.0583917			
18.	1987	0955484	0637404			
19.	1988	5552518	0			
20.	1989	-5.952098	-4.943865			

21.	1990	-7.027398	-3.452713
22.	1991	-10.4835	-6.890462
23.	1992	-10.1976	-5.689105
24.	1993	-11.5092	-6.676989
25.	1994	-13.61505	-8.785675
26.	1995	-19.13135	-14.19354
27.	1996	-15.8349	-11.27911
28.	1997	-19.1646	-14.29379
29.	1998	-18.28715	-12.82707
30.	1999	-19.3853	-14.90571
31.	2000	-20.7484	-17.28664

Estimated average treatment effects saved in smokingresults\_ate.dta

Randomly sampling 100 placebo average treatment effects. This could take a while...

(1,919 missing values generated)
(1,919 missing values generated)

	_place~D	_tm	gap	gap_bc	rmspe	r~e_rank	rmspe_bc	r~c_rank	р	p_bc	N
1.	0	1970	3.11865	8724936	•	•	•	•	•	•	101
2.	0	1971	1.281599	-1.234411	•	•	•	•	•	•	101
3.	0	1972	8379014	-1.064694	•	•	•	•	•	•	101
4.	0	1973	.6550037	1279631	•	•	•	•	•	•	101
5.	0	1974	1.223847	.6778314	•	•	•	•	•	•	101
6.	0	1975	.2719499	0	•	•	•	•	•	•	101
7.	0	1976	2063481	2854283	•	•	•	•	•	•	101
8.	0	1977	1432988	0593565	•	•	•	•	•	•	101
9.	0	1978	0075475	.4043443	•	•	•	•	•	•	101
10.	0	1979	3405478	-1.496524	•	•	•	•	•	•	101
11.	0	1980	.1596993	0	•	•	•	•	•	•	101
12.	0	1981	-1.045804	-2.550605	•	•	•	•	•	•	101
13.	0	1982	-1.8689	-3.076553	•	•	•	•	•	•	101
14.	0	1983	-1.054746	-1.7945	•	•	•	•	•	•	101
15.	0	1984	.6149529	5748003	•	•	•	•	•	•	101
16.	0	1985	.4623045	176111	•	•	•	•	•	•	101
17.	0	1986	.7133468	.0583917	•	•	•	•	•	•	101
18.	0	1987	0955484	0637404	•	•	•	•	•	•	101
19.	0	1988	5552518	0	•	•	•	•	•	•	101
20.	0	1989	-5.952098	-4.943865	31.46436	1	17.901	1	.009901	.009901	101
21.	0	1990	-7.027398	-3.452713	37.66213	1	13.31601	2	.009901	.019802	101
22.	0	1991	-10.4835	-6.890462	57.64453	1	20.46831	3	.009901	.029703	101
23.	0	1992	-10.1976	-5.689105	66.32291	1	21.27737	4	.009901	.039604	101
24.	0	1993	-11.5092	-6.676989	76.58709	1	23.55223	4	.009901	.039604	101
25.	0	1994	-13.61505	-8.785675	91.26142	1	29.04886	1	.009901	.009901	101
26.	0	1995	-19.13135	-14.19354	124.6619	1	45.97694	1	.009901	.009901	101
27.	0	1996	-15.8349	-11.27911	136.916	1	51.87654	1	.009901	.009901	101
28.	0	1997	-19.1646	-14.29379	157.947	_ 1	62.73881	1	.009901	.009901	101
29.	0	1998	-18.28715	-12.82707	171.8533	_ 1	68.51525	1	.009901	.009901	101
30.	0	1999	-19.3853	-14.90571	186.5714	1	77.07961	1	.009901	.009901	101
31.	0	2000	-20.7484	-17.28664	202.8853	1	88.8946	1	.009901	.009901	101

Sample distribution saved in smokingresults\_ate\_distn.dta

allsynth is a user-written command made freely-available to the research community. Please cite the paper:

Wiltshire, Justin C., 2022. allsynth: (Stacked) Synthetic Control Bias-Correction Utilities for Stata. Working paper.

end of do-file

. log close

name: <unnamed>

log: C:\Users\XuQi\Desktop\第12章.smcl

log type: smcl closed on: 21 Jul 2023, 13:57:15