

# Group Fixed Effects

June 26, 2022

## 1 Group Fixed Effects

Suppose that you want to include fixed effects for:

- Each author in a study of article (or patent) citations
- Each board member in a study of performance of firms
- Each team member in a measure of performance of a team

To fix ideas consider a simple dataset of publications and respective citations:

```
[1]: clear all  
use citations_raw, clear
```

```
[2]: %browse
```

```
+-----+  
1. | art_id | journa~d | citati~s |      x |  
   |      1 |        4 |        38 | -1.096598 |  
   +-----+  
   |                                     |  
   |                        authors      |  
   |      AutB;AutC;AutD;AutE;AutF      |  
   +-----+
```

```
+-----+  
2. | art_id | journa~d | citati~s |      x |  
   |      2 |       12 |        34 |  3.182043 |  
   +-----+  
   |                                     |  
   |                        authors      |  
   |      AutA;AutB;AutC;AutD          |  
   +-----+
```

```
+-----+  
3. | art_id | journa~d | citati~s |      x |  
   |      3 |        4 |        22 |  2.319085 |  
   +-----+  
   |                                     |  
   |                        authors      |  
   |      AutA; AutD                   |  
   +-----+
```

4.	art_id	journal	citations	x
	4	4	37	.5314979
authors				
AutA;AutB				

5.	art_id	journal	citations	x
	5	3	29	-.1263452
authors				
AutA;AutB				

6.	art_id	journal	citations	x
	6	3	25	-1.066023
authors				
AutA;AutB				

7.	art_id	journal	citations	x
	7	4	34	2.314123
authors				
AutB				

8.	art_id	journal	citations	x
	8	6	35	.7701448
authors				
AutA;AutB				

9.	art_id	journal	citations	x
	9	4	32	.0731317
authors				
AutA;AutB				

+-----+				
10.	art_id	journal	citations	x
	10	10	31	.7151871
-----				
	authors			
	AutA;AutB			
+-----+				

+-----+				
11.	art_id	journal	citations	x
	11	8	39	.6309603
-----				
	authors			
	AutA;AutB;AutD			
+-----+				

+-----+				
12.	art_id	journal	citations	x
	12	3	27	.0993462
-----				
	authors			
	AutA;AutB			
+-----+				

+-----+				
13.	art_id	journal	citations	x
	13	2	25	-2.583632
-----				
	authors			
	AutA;AutB			
+-----+				

+-----+				
14.	art_id	journal	citations	x
	14	7	29	.6905127
-----				
	authors			
	AutA;AutB			
+-----+				

+-----+				
15.	art_id	journal	citations	x
	15	8	25	-2.063772
-----				
	authors			
	AutA;AutB			
+-----+				

+-----+				
16.	art_id	journal	citations	x
	16	8	32	-1.246508
-----				
	authors			
	AutA;AutB;AutE			
+-----+				

+-----+				
17.	art_id	journal	citations	x
	17	3	19	-.6599711
-----				
	authors			
	AutA;AutB			
+-----+				

+-----+				
18.	art_id	journal	citations	x
	18	6	32	-1.478867
-----				
	authors			
	AutA;AutB			
+-----+				

+-----+				
19.	art_id	journal	citations	x
	19	7	32	.3071749
-----				
	authors			
	AutB;AutF			
+-----+				

+-----+				
20.	art_id	journal	citations	x
	20	5	31	-.4103581
-----				
	authors			
	AutB;AutC;AutD;AutE			
+-----+				

+-----+				
21.	art_id	journal	citations	x
	21	6	32	-1.235868
-----				
	authors			
	AutA;AutB			
+-----+				

	art_id	journal	citations	x
22.	22	5	34	-.4452573

  

authors
AutA

	art_id	journal	citations	x
23.	23	8	27	.8285742

  

authors
AutA;AutC

	art_id	journal	citations	x
24.	24	8	42	.8201761

  

authors
AutA

	art_id	journal	citations	x
25.	25	6	37	-.3326353

  

authors
AutA

	art_id	journal	citations	x
26.	26	6	30	-.5047406

  

authors
AutA;AutB;AutC

	art_id	journal	citations	x
27.	27	4	23	.5701295

  

authors
AutA;AutB

28.	art_id	journal	citations	x
	28	6	26	.5886264
-----				
	authors			
	AutA			
-----				

29.	art_id	journal	citations	x
	29	6	30	-1.290243
-----				
	authors			
	AutA			
-----				

30.	art_id	journal	citations	x
	30	10	33	-.8219085
-----				
	authors			
	AutA;AutB			
-----				

31.	art_id	journal	citations	x
	31	7	32	1.148723
-----				
	authors			
	AutA;AutB			
-----				

32.	art_id	journal	citations	x
	32	6	25	.9319192
-----				
	authors			
	AutA;AutB;AutC			
-----				

33.	art_id	journal	citations	x
	33	5	36	.4637992
-----				
	authors			
	AutA			
-----				

34.	art_id	journal	citations	x
	34	3	35	-.4446257
-----				
	authors			
	AutA			
-----				

35.	art_id	journal	citations	x
	35	9	27	1.454637
-----				
	authors			
	AutA			
-----				

36.	art_id	journal	citations	x
	36	5	37	.1202357
-----				
	authors			
	AutA;AutB;AutC			
-----				

37.	art_id	journal	citations	x
	37	5	45	.6168431
-----				
	authors			
	AutA			
-----				

38.	art_id	journal	citations	x
	38	7	28	-1.154497
-----				
	authors			
	AutA;AutB			
-----				

39.	art_id	journal	citations	x
	39	4	39	-.0999358
-----				
	authors			
	AutA			
-----				

+-----+				
40.	art_id	journa~d	citati~s	x
	40	9	28	1.416823
+-----+				
	authors			
	AutA			
+-----+				

+-----+				
41.	art_id	journa~d	citati~s	x
	41	4	24	1.066625
+-----+				
	authors			
	AutA;AutB;AutC;AutD;AutE			
+-----+				

+-----+				
42.	art_id	journa~d	citati~s	x
	42	7	27	-.9381732
+-----+				
	authors			
	AutA;AutB;AutC			
+-----+				

+-----+				
43.	art_id	journa~d	citati~s	x
	43	6	16	-1.436606
+-----+				
	authors			
	AutA			
+-----+				

+-----+				
44.	art_id	journa~d	citati~s	x
	44	4	25	.8336254
+-----+				
	authors			
	AutA			
+-----+				

+-----+				
45.	art_id	journa~d	citati~s	x
	45	4	34	.9235147
+-----+				
	authors			
	AutA;AutB			
+-----+				



+-----+				
46.	art_id	journa~d	citati~s	x
	46	4	25	.2232714
-----				
	authors			
	AutB;AutC;AutD			
+-----+				

+-----+				
47.	art_id	journa~d	citati~s	x
	47	13	33	.442765
-----				
	authors			
	AutA;AutB;AutC;AutD			
+-----+				

+-----+				
48.	art_id	journa~d	citati~s	x
	48	9	21	.1972646
-----				
	authors			
	AutA			
+-----+				

+-----+				
49.	art_id	journa~d	citati~s	x
	49	7	22	1.828233
-----				
	authors			
	AutA			
+-----+				

+-----+				
50.	art_id	journa~d	citati~s	x
	50	4	33	.3725476
-----				
	authors			
	AutA;AutB;AutC;AutD			
+-----+				

+-----+				
51.	art_id	journa~d	citati~s	x
	51	4	33	-.8173643
-----				
	authors			
	AutA;AutB;AutC;AutD			
+-----+				

+-----+				
52.	art_id	journal	citations	x
	52	5	20	1.574457
-----				
	authors			
	AutA;AutB;AutC			
+-----+				

+-----+				
53.	art_id	journal	citations	x
	53	5	39	1.716935
-----				
	authors			
	AutA;AutB			
+-----+				

+-----+				
54.	art_id	journal	citations	x
	54	6	34	.338451
-----				
	authors			
	AutA;AutB;AutC;AutD			
+-----+				

+-----+				
55.	art_id	journal	citations	x
	55	4	37	.0942601
-----				
	authors			
	AutA;AutB;AutC			
+-----+				

+-----+				
56.	art_id	journal	citations	x
	56	5	26	-.914588
-----				
	authors			
	AutA;AutB			
+-----+				

+-----+				
57.	art_id	journal	citations	x
	57	11	23	1.259047
-----				
	authors			
	AutA			
+-----+				

58.	art_id	journal	citations	x
	58	6	36	-1.000023
-----				
	authors			
	AutA			
-----				

59.	art_id	journal	citations	x
	59	2	31	-.1631394
-----				
	authors			
	AutA;AutB			
-----				

60.	art_id	journal	citations	x
	60	4	32	.5729514
-----				
	authors			
	AutA;AutB;AutC			
-----				

61.	art_id	journal	citations	x
	61	5	32	.5039716
-----				
	authors			
	AutA			
-----				

62.	art_id	journal	citations	x
	62	4	33	-.3318768
-----				
	authors			
	AutA;AutB;AutC;AutD			
-----				

63.	art_id	journal	citations	x
	63	5	42	-1.345239
-----				
	authors			
	AutA;AutB;AutC;AutD			
-----				

64.	art_id	journal	citations	x
	64	9	37	-.5360869
-----				
	authors			
	AutA;AutB			
-----				

65.	art_id	journal	citations	x
	65	9	25	.4335161
-----				
	authors			
	AutB;AutC;AutD;AutE;AutF			
-----				

66.	art_id	journal	citations	x
	66	3	34	-.5601428
-----				
	authors			
	AutA			
-----				

67.	art_id	journal	citations	x
	67	3	26	-.7533434
-----				
	authors			
	AutA;AutB;AutC;AutD;AutE;AutF			
-----				

68.	art_id	journal	citations	x
	68	7	28	-.8127742
-----				
	authors			
	AutA			
-----				

69.	art_id	journal	citations	x
	69	5	39	-.3579273
-----				
	authors			
	AutA			
-----				

70.	art_id	journal	citations	x
	70	7	27	-.8320007
-----				
	authors			
	AutA;AutB			
-----				

71.	art_id	journal	citations	x
	71	5	29	-.7093763
-----				
	authors			
	AutA;AutB;AutC;AutD;AutE;AutF			
-----				

72.	art_id	journal	citations	x
	72	3	36	-.9649825
-----				
	authors			
	AutA			
-----				

73.	art_id	journal	citations	x
	73	9	26	.1883628
-----				
	authors			
	AutA;AutB;AutC			
-----				

74.	art_id	journal	citations	x
	74	7	31	.7626509
-----				
	authors			
	AutA;AutB;AutC			
-----				

75.	art_id	journal	citations	x
	75	7	36	-1.345739
-----				
	authors			
	AutA;AutB;AutC			
-----				

76.	art_id	journal	citations	x
	76	2	33	-1.415193
-----				
	authors			
	AutA			
-----				

77.	art_id	journal	citations	x
	77	5	22	-.5878691
-----				
	authors			
	AutA			
-----				

78.	art_id	journal	citations	x
	78	2	26	-1.290222
-----				
	authors			
	AutA;AutB;AutC			
-----				

79.	art_id	journal	citations	x
	79	6	29	-.3055488
-----				
	authors			
	AutA;AutB;AutC			
-----				

80.	art_id	journal	citations	x
	80	4	37	.2425353
-----				
	authors			
	AutA;AutB			
-----				

81.	art_id	journal	citations	x
	81	3	35	-1.138787
-----				
	authors			
	AutA			
-----				

82.	art_id	journal	citations	x
	82	10	24	1.237919
-----				
	authors			
	AutA;AutB;AutC;AutD			
-----				

83.	art_id	journal	citations	x
	83	6	30	1.462004
-----				
	authors			
	AutA;AutB			
-----				

84.	art_id	journal	citations	x
	84	7	20	2.348689
-----				
	authors			
	AutA			
-----				

85.	art_id	journal	citations	x
	85	4	31	.7492698
-----				
	authors			
	AutA			
-----				

86.	art_id	journal	citations	x
	86	5	30	.9811502
-----				
	authors			
	AutA;AutB;AutC;AutD			
-----				

87.	art_id	journal	citations	x
	87	4	39	.226038
-----				
	authors			
	AutA;AutB;AutC;AutD			
-----				

88.	art_id	journal	citations	x
	88	7	24	1.006857
-----				
	authors			
	AutA;AutB			
-----				

89.	art_id	journal	citations	x
	89	5	24	-.2218018
-----				
	authors			
	AutA;AutB			
-----				

90.	art_id	journal	citations	x
	90	6	31	.7223159
-----				
	authors			
	AutA			
-----				

91.	art_id	journal	citations	x
	91	6	30	.2530005
-----				
	authors			
	AutA			
-----				

92.	art_id	journal	citations	x
	92	7	37	-1.443321
-----				
	authors			
	AutA;AutB;AutC			
-----				

93.	art_id	journal	citations	x
	93	4	37	-.9973699
-----				
	authors			
	AutA;AutB			
-----				



94.	art_id	journal	citations	x
	94	2	30	1.033468
-----				
	authors			
	AutA;AutB;AutC			
-----				

95.	art_id	journal	citations	x
	95	3	37	-1.053058
-----				
	authors			
	AutA			
-----				

96.	art_id	journal	citations	x
	96	2	23	.3320688
-----				
	authors			
	AutA;AutB;AutC			
-----				

97.	art_id	journal	citations	x
	97	9	32	-.476414
-----				
	authors			
	AutA;AutB			
-----				

98.	art_id	journal	citations	x
	98	8	26	1.598897
-----				
	authors			
	AutA			
-----				

99.	art_id	journal	citations	x
	99	5	25	.8515619
-----				
	authors			
	AutA;AutB;AutC			
-----				

```

+-----+
100. | art_id | journa~d | citati~s |          x |
    |    100 |      10 |      28 | -0.5463751 |
    |-----|
    |                      authors |
    |                   AutA;AutB |
    |-----+

```

We can easily run a regression of citation on our explanatory variable  $x$  :

```
[3]: reghdfe citations x
      estimates store reg_wide_yx
```

(MWFE estimator converged in 1 iterations)

HDFE Linear regression	Number of obs	=	100
Absorbing 1 HDFE group	F( 1, 98)	=	1.82
	Prob > F	=	0.1805
	R-squared	=	0.0182
	Adj R-squared	=	0.0082
	Within R-sq.	=	0.0182
	Root MSE	=	5.7103

citations	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
x	-.7321277	.5428297	-1.35	0.181	-1.809356 .3451002
_cons	30.50843	.5721567	53.32	0.000	29.373 31.64386

```
[4]: reghdfe citations x, a(journal)
      estimates store reg_wide_yxj
```

(dropped 3 singleton observations)

(MWFE estimator converged in 1 iterations)

HDFE Linear regression	Number of obs	=	97
Absorbing 1 HDFE group	F( 1, 87)	=	3.76
	Prob > F	=	0.0556
	R-squared	=	0.1136
	Adj R-squared	=	0.0219
	Within R-sq.	=	0.0415
	Root MSE	=	5.6921

	citations	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
	x	-1.184256	.6104138	-1.94	0.056	-2.39752	.0290073
	_cons	30.49536	.5780516	52.76	0.000	29.34642	31.6443

Absorbed degrees of freedom:

Absorbed FE	Categories	- Redundant	= Num. Coefs
journal_id	9	0	9

But what if want to add a fixed effect for author? Solution: create a dummy per author. With 6 authors this is easy to do.

```
[5]: local i=1
foreach au in AutA AutB AutC AutD AutE AutF {
gen aut`i'=regexm(authors,"`au'")
local ++i
}
save citations_wide, replace
```

(note: file citations\_wide.dta not found)  
file citations\_wide.dta saved

```
[6]: %browse
```

1.	art_id	journal_id	citations	x
	1	4	38	-1.096598
	authors		_est_r~x	_est_r~j
	AutB;AutC;AutD;AutE;AutF		1	1
	aut3	aut4	aut5	aut6
	1	1	1	1
2.	art_id	journal_id	citations	x
	2	12	34	3.182043

	-----+-----				
	authors		_est_r~x	_est_r~j	aut1   aut2
	AutA;AutB;AutC;AutD		1	0	1   1
	-----+-----				
	aut3	aut4	aut5	aut6	
	1	1	0	0	
	-----+-----				
3.	art_id	journal	citations	x	
	3	4	22	2.319085	
	-----+-----				
	authors		_est_r~x	_est_r~j	aut1   aut2
	AutA; AutD		1	1	1   0
	-----+-----				
	aut3	aut4	aut5	aut6	
	0	1	0	0	
	-----+-----				
4.	art_id	journal	citations	x	
	4	4	37	.5314979	
	-----+-----				
	authors		_est_r~x	_est_r~j	aut1   aut2
	AutA;AutB		1	1	1   1
	-----+-----				
	aut3	aut4	aut5	aut6	
	0	0	0	0	
	-----+-----				
5.	art_id	journal	citations	x	
	5	3	29	-.1263452	
	-----+-----				
	authors		_est_r~x	_est_r~j	aut1   aut2
	AutA;AutB		1	1	1   1
	-----+-----				
	aut3	aut4	aut5	aut6	
	0	0	0	0	
	-----+-----				
6.	art_id	journal	citations	x	
	6	3	25	-1.066023	
	-----+-----				
	authors		_est_r~x	_est_r~j	aut1   aut2
	AutA;AutB		1	1	1   1
	-----+-----				

	aut3	aut4	aut5	aut6	
	0	0	0	0	
-----					
-----					
7.	art_id	journal	citations	x	
	7	4	34	2.314123	
-----					
	authors	_est_r~x	_est_r~j	aut1	aut2
	AutB	1	1	0	1
-----					
	aut3	aut4	aut5	aut6	
	0	0	0	0	
-----					
-----					
8.	art_id	journal	citations	x	
	8	6	35	.7701448	
-----					
	authors	_est_r~x	_est_r~j	aut1	aut2
	AutA;AutB	1	1	1	1
-----					
	aut3	aut4	aut5	aut6	
	0	0	0	0	
-----					
-----					
9.	art_id	journal	citations	x	
	9	4	32	.0731317	
-----					
	authors	_est_r~x	_est_r~j	aut1	aut2
	AutA;AutB	1	1	1	1
-----					
	aut3	aut4	aut5	aut6	
	0	0	0	0	
-----					
-----					
10.	art_id	journal	citations	x	
	10	10	31	.7151871	
-----					
	authors	_est_r~x	_est_r~j	aut1	aut2
	AutA;AutB	1	1	1	1
-----					
	aut3	aut4	aut5	aut6	
	0	0	0	0	
-----					
-----					

11.	art_id	journal	citations	x	
	11	8	39	.6309603	
	authors   _est_r~x   _est_r~j   aut1   aut2				
	AutA;AutB;AutD   1   1   1   1				
	aut3	aut4	aut5	aut6	
	0	1	0	0	

12.	art_id	journal	citations	x	
	12	3	27	.0993462	
	authors   _est_r~x   _est_r~j   aut1   aut2				
	AutA;AutB   1   1   1   1				
	aut3	aut4	aut5	aut6	
	0	0	0	0	

13.	art_id	journal	citations	x	
	13	2	25	-2.583632	
	authors   _est_r~x   _est_r~j   aut1   aut2				
	AutA;AutB   1   1   1   1				
	aut3	aut4	aut5	aut6	
	0	0	0	0	

14.	art_id	journal	citations	x	
	14	7	29	.6905127	
	authors   _est_r~x   _est_r~j   aut1   aut2				
	AutA;AutB   1   1   1   1				
	aut3	aut4	aut5	aut6	
	0	0	0	0	

15.	art_id	journal	citations	x	
	15	8	25	-2.063772	

		authors	_est_r~x	_est_r~j	aut1	aut2
		AutA;AutB	1	1	1	1
	aut3	aut4	aut5	aut6		
	0	0	0	0		
16.	art_id	journ~d	citati~s	x		
	16	8	32	-1.246508		
		authors	_est_r~x	_est_r~j	aut1	aut2
		AutA;AutB;AutE	1	1	1	1
	aut3	aut4	aut5	aut6		
	0	0	1	0		
17.	art_id	journ~d	citati~s	x		
	17	3	19	-.6599711		
		authors	_est_r~x	_est_r~j	aut1	aut2
		AutA;AutB	1	1	1	1
	aut3	aut4	aut5	aut6		
	0	0	0	0		
18.	art_id	journ~d	citati~s	x		
	18	6	32	-1.478867		
		authors	_est_r~x	_est_r~j	aut1	aut2
		AutA;AutB	1	1	1	1
	aut3	aut4	aut5	aut6		
	0	0	0	0		
19.	art_id	journ~d	citati~s	x		
	19	7	32	.3071749		
		authors	_est_r~x	_est_r~j	aut1	aut2
		AutB;AutF	1	1	0	1
	aut3	aut4	aut5	aut6		

	0		0		0		1	
+-----+-----+-----+-----+-----+-----+-----+-----+-----+								
20.	art_id		journal	id		citations		x
	20		5		31		-0.4103581	
+-----+-----+-----+-----+-----+-----+-----+-----+-----+								
	authors				_est_r~x		_est_r~j	aut1   aut2
	AutB;AutC;AutD;AutE				1		1	0   1
+-----+-----+-----+-----+-----+-----+-----+-----+-----+								
	aut3		aut4		aut5		aut6	
	1		1		1		0	
+-----+-----+-----+-----+-----+-----+-----+-----+-----+								
21.	art_id		journal	id		citations		x
	21		6		32		-1.235868	
+-----+-----+-----+-----+-----+-----+-----+-----+-----+								
	authors				_est_r~x		_est_r~j	aut1   aut2
	AutA;AutB				1		1	1   1
+-----+-----+-----+-----+-----+-----+-----+-----+-----+								
	aut3		aut4		aut5		aut6	
	0		0		0		0	
+-----+-----+-----+-----+-----+-----+-----+-----+-----+								
22.	art_id		journal	id		citations		x
	22		5		34		-0.4452573	
+-----+-----+-----+-----+-----+-----+-----+-----+-----+								
	authors				_est_r~x		_est_r~j	aut1   aut2
	AutA				1		1	1   0
+-----+-----+-----+-----+-----+-----+-----+-----+-----+								
	aut3		aut4		aut5		aut6	
	0		0		0		0	
+-----+-----+-----+-----+-----+-----+-----+-----+-----+								
23.	art_id		journal	id		citations		x
	23		8		27		0.8285742	
+-----+-----+-----+-----+-----+-----+-----+-----+-----+								
	authors				_est_r~x		_est_r~j	aut1   aut2
	AutA;AutC				1		1	1   0
+-----+-----+-----+-----+-----+-----+-----+-----+-----+								
	aut3		aut4		aut5		aut6	
	1		0		0		0	
+-----+-----+-----+-----+-----+-----+-----+-----+-----+								





		AutA	1	1	1	0
	aut3	aut4	aut5	aut6		
	0	0	0	0		
29.	art_id	journal	citations	x		
	29	6	30	-1.290243		
		authors	_est_r~x	_est_r~j	aut1	aut2
		AutA	1	1	1	0
	aut3	aut4	aut5	aut6		
	0	0	0	0		
30.	art_id	journal	citations	x		
	30	10	33	-.8219085		
		authors	_est_r~x	_est_r~j	aut1	aut2
		AutA;AutB	1	1	1	1
	aut3	aut4	aut5	aut6		
	0	0	0	0		
31.	art_id	journal	citations	x		
	31	7	32	1.148723		
		authors	_est_r~x	_est_r~j	aut1	aut2
		AutA;AutB	1	1	1	1
	aut3	aut4	aut5	aut6		
	0	0	0	0		
32.	art_id	journal	citations	x		
	32	6	25	.9319192		
		authors	_est_r~x	_est_r~j	aut1	aut2
		AutA;AutB;AutC	1	1	1	1
	aut3	aut4	aut5	aut6		
	1	0	0	0		

33.	art_id	journ~d	citati~s	x		
	33	5	36	.4637992		
	authors		_est_r~x	_est_r~j	aut1	aut2
	AutA		1	1	1	0
	aut3	aut4	aut5	aut6		
	0	0	0	0		
34.	art_id	journ~d	citati~s	x		
	34	3	35	-.4446257		
	authors		_est_r~x	_est_r~j	aut1	aut2
	AutA		1	1	1	0
	aut3	aut4	aut5	aut6		
	0	0	0	0		
35.	art_id	journ~d	citati~s	x		
	35	9	27	1.454637		
	authors		_est_r~x	_est_r~j	aut1	aut2
	AutA		1	1	1	0
	aut3	aut4	aut5	aut6		
	0	0	0	0		
36.	art_id	journ~d	citati~s	x		
	36	5	37	.1202357		
	authors		_est_r~x	_est_r~j	aut1	aut2
	AutA;AutB;AutC		1	1	1	1
	aut3	aut4	aut5	aut6		
	1	0	0	0		
37.	art_id	journ~d	citati~s	x		

	37	5	45	.6168431	
	-----				
	authors		_est_r~x	_est_r~j	aut1   aut2
	AutA		1	1	1   0
	-----				
	aut3	aut4	aut5	aut6	
	0	0	0	0	
	-----				
38.	art_id	journ~d	citati~s	x	
	38	7	28	-1.154497	
	-----				
	authors		_est_r~x	_est_r~j	aut1   aut2
	AutA;AutB		1	1	1   1
	-----				
	aut3	aut4	aut5	aut6	
	0	0	0	0	
	-----				
39.	art_id	journ~d	citati~s	x	
	39	4	39	-.0999358	
	-----				
	authors		_est_r~x	_est_r~j	aut1   aut2
	AutA		1	1	1   0
	-----				
	aut3	aut4	aut5	aut6	
	0	0	0	0	
	-----				
40.	art_id	journ~d	citati~s	x	
	40	9	28	1.416823	
	-----				
	authors		_est_r~x	_est_r~j	aut1   aut2
	AutA		1	1	1   0
	-----				
	aut3	aut4	aut5	aut6	
	0	0	0	0	
	-----				
41.	art_id	journ~d	citati~s	x	
	41	4	24	1.066625	
	-----				
	authors		_est_r~x	_est_r~j	aut1   aut2
	AutA;AutB;AutC;AutD;AutE		1	1	1   1

		aut3	aut4	aut5	aut6	
		1	1	1	0	
42.	art_id	journal	citations	x		
	42	7	27	-.9381732		
		authors	_est_r~x	_est_r~j	aut1	aut2
		AutA;AutB;AutC	1	1	1	1
		aut3	aut4	aut5	aut6	
		1	0	0	0	
43.	art_id	journal	citations	x		
	43	6	16	-1.436606		
		authors	_est_r~x	_est_r~j	aut1	aut2
		AutA	1	1	1	0
		aut3	aut4	aut5	aut6	
		0	0	0	0	
44.	art_id	journal	citations	x		
	44	4	25	.8336254		
		authors	_est_r~x	_est_r~j	aut1	aut2
		AutA	1	1	1	0
		aut3	aut4	aut5	aut6	
		0	0	0	0	
45.	art_id	journal	citations	x		
	45	4	34	.9235147		
		authors	_est_r~x	_est_r~j	aut1	aut2
		AutA;AutB	1	1	1	1
		aut3	aut4	aut5	aut6	
		0	0	0	0	

46.	art_id	journal	citations	x
	46	4	25	.2232714
	authors	_est_r~x	_est_r~j	aut1   aut2
	AutB;AutC;AutD	1	1	0   1
	aut3	aut4	aut5	aut6
	1	1	0	0

47.	art_id	journal	citations	x
	47	13	33	.442765
	authors	_est_r~x	_est_r~j	aut1   aut2
	AutA;AutB;AutC;AutD	1	0	1   1
	aut3	aut4	aut5	aut6
	1	1	0	0

48.	art_id	journal	citations	x
	48	9	21	.1972646
	authors	_est_r~x	_est_r~j	aut1   aut2
	AutA	1	1	1   0
	aut3	aut4	aut5	aut6
	0	0	0	0

49.	art_id	journal	citations	x
	49	7	22	1.828233
	authors	_est_r~x	_est_r~j	aut1   aut2
	AutA	1	1	1   0
	aut3	aut4	aut5	aut6
	0	0	0	0

50.	art_id	journal	citations	x
	50	4	33	.3725476



	aut3	aut4	aut5	aut6
	1	1	0	0
55.	art_id	journal	citations	x
	55	4	37	.0942601
	authors	_est_r~x	_est_r~j	aut1   aut2
	AutA;AutB;AutC	1	1	1   1
	aut3	aut4	aut5	aut6
	1	0	0	0
56.	art_id	journal	citations	x
	56	5	26	-.914588
	authors	_est_r~x	_est_r~j	aut1   aut2
	AutA;AutB	1	1	1   1
	aut3	aut4	aut5	aut6
	0	0	0	0
57.	art_id	journal	citations	x
	57	11	23	1.259047
	authors	_est_r~x	_est_r~j	aut1   aut2
	AutA	1	0	1   0
	aut3	aut4	aut5	aut6
	0	0	0	0
58.	art_id	journal	citations	x
	58	6	36	-1.000023
	authors	_est_r~x	_est_r~j	aut1   aut2
	AutA	1	1	1   0
	aut3	aut4	aut5	aut6
	0	0	0	0



59.	art_id	journal	citations	x
	59	2	31	-.1631394
authors   _est_r~x   _est_r~j   aut1   aut2				
AutA;AutB   1   1   1   1				
aut3   aut4   aut5   aut6				
0   0   0   0				

60.	art_id	journal	citations	x
	60	4	32	.5729514
authors   _est_r~x   _est_r~j   aut1   aut2				
AutA;AutB;AutC   1   1   1   1				
aut3   aut4   aut5   aut6				
1   0   0   0				

61.	art_id	journal	citations	x
	61	5	32	.5039716
authors   _est_r~x   _est_r~j   aut1   aut2				
AutA   1   1   1   0				
aut3   aut4   aut5   aut6				
0   0   0   0				

62.	art_id	journal	citations	x
	62	4	33	-.3318768
authors   _est_r~x   _est_r~j   aut1   aut2				
AutA;AutB;AutC;AutD   1   1   1   1				
aut3   aut4   aut5   aut6				
1   1   0   0				

63.	art_id	journal	citations	x
	63	5	42	-1.345239

			authors	_est_r~x	_est_r~j	aut1	aut2
			AutA;AutB;AutC;AutD	1	1	1	1
	aut3	aut4	aut5	aut6			
	1	1	0	0			
64.	art_id	journal	citations	x			
	64	9	37	-.5360869			
			authors	_est_r~x	_est_r~j	aut1	aut2
			AutA;AutB	1	1	1	1
	aut3	aut4	aut5	aut6			
	0	0	0	0			
65.	art_id	journal	citations	x			
	65	9	25	.4335161			
			authors	_est_r~x	_est_r~j	aut1	aut2
			AutB;AutC;AutD;AutE;AutF	1	1	0	1
	aut3	aut4	aut5	aut6			
	1	1	1	1			
66.	art_id	journal	citations	x			
	66	3	34	-.5601428			
			authors	_est_r~x	_est_r~j	aut1	aut2
			AutA	1	1	1	0
	aut3	aut4	aut5	aut6			
	0	0	0	0			
67.	art_id	journal	citations	x			
	67	3	26	-.7533434			
			authors	_est_r~x	_est_r~j	aut1	aut2
			AutA;AutB;AutC;AutD;AutE;AutF	1	1	1	1
	aut3	aut4	aut5	aut6			

	1		1		1		1
-----							
-----							
68.	art_id	journal	citations		x		
	68	7	28		-.8127742		
-----							
	authors		_est_r~x	_est_r~j	aut1	aut2	
	AutA		1	1	1	0	
-----							
	aut3	aut4	aut5		aut6		
	0	0	0		0		
-----							
-----							
69.	art_id	journal	citations		x		
	69	5	39		-.3579273		
-----							
	authors		_est_r~x	_est_r~j	aut1	aut2	
	AutA		1	1	1	0	
-----							
	aut3	aut4	aut5		aut6		
	0	0	0		0		
-----							
-----							
70.	art_id	journal	citations		x		
	70	7	27		-.8320007		
-----							
	authors		_est_r~x	_est_r~j	aut1	aut2	
	AutA;AutB		1	1	1	1	
-----							
	aut3	aut4	aut5		aut6		
	0	0	0		0		
-----							
-----							
71.	art_id	journal	citations		x		
	71	5	29		-.7093763		
-----							
	authors		_est_r~x	_est_r~j	aut1	aut2	
	AutA;AutB;AutC;AutD;AutE;AutF		1	1	1	1	
-----							
	aut3	aut4	aut5		aut6		
	1	1	1		1		
-----							
-----							

72.	art_id	journal	citations	x
	72	3	36	-.9649825
	authors	_est_r~x	_est_r~j	aut1   aut2
	AutA	1	1	1   0
	aut3	aut4	aut5	aut6
	0	0	0	0
73.	art_id	journal	citations	x
	73	9	26	.1883628
	authors	_est_r~x	_est_r~j	aut1   aut2
	AutA;AutB;AutC	1	1	1   1
	aut3	aut4	aut5	aut6
	1	0	0	0
74.	art_id	journal	citations	x
	74	7	31	.7626509
	authors	_est_r~x	_est_r~j	aut1   aut2
	AutA;AutB;AutC	1	1	1   1
	aut3	aut4	aut5	aut6
	1	0	0	0
75.	art_id	journal	citations	x
	75	7	36	-1.345739
	authors	_est_r~x	_est_r~j	aut1   aut2
	AutA;AutB;AutC	1	1	1   1
	aut3	aut4	aut5	aut6
	1	0	0	0
76.	art_id	journal	citations	x
	76	2	33	-1.415193
	authors	_est_r~x	_est_r~j	aut1   aut2

		AutA	1	1	1	0
	aut3	aut4	aut5	aut6		
	0	0	0	0		
77.	art_id	journal	citations	x		
	77	5	22	-.5878691		
		authors	_est_r~x	_est_r~j	aut1	aut2
		AutA	1	1	1	0
	aut3	aut4	aut5	aut6		
	0	0	0	0		
78.	art_id	journal	citations	x		
	78	2	26	-1.290222		
		authors	_est_r~x	_est_r~j	aut1	aut2
		AutA;AutB;AutC	1	1	1	1
	aut3	aut4	aut5	aut6		
	1	0	0	0		
79.	art_id	journal	citations	x		
	79	6	29	-.3055488		
		authors	_est_r~x	_est_r~j	aut1	aut2
		AutA;AutB;AutC	1	1	1	1
	aut3	aut4	aut5	aut6		
	1	0	0	0		
80.	art_id	journal	citations	x		
	80	4	37	.2425353		
		authors	_est_r~x	_est_r~j	aut1	aut2
		AutA;AutB	1	1	1	1
	aut3	aut4	aut5	aut6		
	0	0	0	0		

81.	art_id	journal	citations	x		
	81	3	35	-1.138787		
	authors		_est_r~x	_est_r~j	aut1	aut2
	AutA		1	1	1	0
	aut3	aut4	aut5	aut6		
	0	0	0	0		
82.	art_id	journal	citations	x		
	82	10	24	1.237919		
	authors		_est_r~x	_est_r~j	aut1	aut2
	AutA;AutB;AutC;AutD		1	1	1	1
	aut3	aut4	aut5	aut6		
	1	1	0	0		
83.	art_id	journal	citations	x		
	83	6	30	1.462004		
	authors		_est_r~x	_est_r~j	aut1	aut2
	AutA;AutB		1	1	1	1
	aut3	aut4	aut5	aut6		
	0	0	0	0		
84.	art_id	journal	citations	x		
	84	7	20	2.348689		
	authors		_est_r~x	_est_r~j	aut1	aut2
	AutA		1	1	1	0
	aut3	aut4	aut5	aut6		
	0	0	0	0		
85.	art_id	journal	citations	x		

	85	4	31	.7492698	
	-----+				
		authors	_est_r~x	_est_r~j	aut1   aut2
		AutA	1	1	1   0
	-----+				
	aut3	aut4	aut5	aut6	
	0	0	0	0	
	-----+				
	-----+				
86.	art_id	journ~d	citati~s	x	
	86	5	30	.9811502	
	-----+				
		authors	_est_r~x	_est_r~j	aut1   aut2
		AutA;AutB;AutC;AutD	1	1	1   1
	-----+				
	aut3	aut4	aut5	aut6	
	1	1	0	0	
	-----+				
	-----+				
87.	art_id	journ~d	citati~s	x	
	87	4	39	.226038	
	-----+				
		authors	_est_r~x	_est_r~j	aut1   aut2
		AutA;AutB;AutC;AutD	1	1	1   1
	-----+				
	aut3	aut4	aut5	aut6	
	1	1	0	0	
	-----+				
	-----+				
88.	art_id	journ~d	citati~s	x	
	88	7	24	1.006857	
	-----+				
		authors	_est_r~x	_est_r~j	aut1   aut2
		AutA;AutB	1	1	1   1
	-----+				
	aut3	aut4	aut5	aut6	
	0	0	0	0	
	-----+				
	-----+				
89.	art_id	journ~d	citati~s	x	
	89	5	24	-.2218018	
	-----+				
		authors	_est_r~x	_est_r~j	aut1   aut2
		AutA;AutB	1	1	1   1

		aut3		aut4		aut5		aut6	
		0		0		0		0	
90.	art_id		journal		citati		s		x
	90		6		31				.7223159
				authors	_est_r		x	_est_r	j
				AutA		1		1	
								aut1	aut2
								1	0
		aut3		aut4		aut5		aut6	
		0		0		0		0	
91.	art_id		journal		citati		s		x
	91		6		30				.2530005
				authors	_est_r		x	_est_r	j
				AutA		1		1	
								aut1	aut2
								1	0
		aut3		aut4		aut5		aut6	
		0		0		0		0	
92.	art_id		journal		citati		s		x
	92		7		37				-1.443321
				authors	_est_r		x	_est_r	j
				AutA;AutB;AutC		1		1	
								aut1	aut2
								1	1
		aut3		aut4		aut5		aut6	
		1		0		0		0	
93.	art_id		journal		citati		s		x
	93		4		37				-.9973699
				authors	_est_r		x	_est_r	j
				AutA;AutB		1		1	
								aut1	aut2
								1	1
		aut3		aut4		aut5		aut6	
		0		0		0		0	



94.	art_id		journal		citations		x	
	94		2		30		1.033468	
	authors		_est_r~x	_est_r~j	aut1	aut2		
	AutA;AutB;AutC		1	1	1	1		
	aut3		aut4		aut5		aut6	
	1		0		0		0	

95.	art_id		journal		citations		x	
	95		3		37		-1.053058	
			authors	_est_r~x	_est_r~j	aut1	aut2	
			AutA	1	1	1	0	
	aut3		aut4		aut5		aut6	
	0		0		0		0	

96.	art_id		journal		citations		x	
	96		2		23		.3320688	
	authors		_est_r~x	_est_r~j	aut1	aut2		
	AutA;AutB;AutC		1	1	1	1		
	aut3		aut4		aut5		aut6	
	1		0		0		0	

97.	+-----+					
	art_id	journal	citations	x		
	97	9	32	-.476414		
	+-----+					
	authors		_est_r~x	_est_r~j	aut1	aut2
	AutA;AutB		1	1	1	1
	+-----+					
	aut3	aut4	aut5	aut6		
	0	0	0	0		
	+-----+					

98.	art_id	journal	citations	x
	98	8	26	1.598897

	-----+-----					
	authors		_est_r~x	_est_r~j	aut1	aut2
	AutA		1	1	1	0
	-----+-----					
	aut3	aut4	aut5	aut6		
	0	0	0	0		
	+-----+-----					
	+-----+-----					
99.	art_id	journ~d	citati~s		x	
	99	5	25		.8515619	
	-----+-----					
	authors		_est_r~x	_est_r~j	aut1	aut2
	AutA;AutB;AutC		1	1	1	1
	-----+-----					
	aut3	aut4	aut5	aut6		
	1	0	0	0		
	+-----+-----					
	+-----+-----					
100.	art_id	journ~d	citati~s		x	
	100	10	28		-.5463751	
	-----+-----					
	authors		_est_r~x	_est_r~j	aut1	aut2
	AutA;AutB		1	1	1	1
	-----+-----					
	aut3	aut4	aut5	aut6		
	0	0	0	0		
	+-----+-----					

We are now able to run the regression adding a fixed effect per author

```
[7]: reghdfe citations x aut1-aut6, a(journal)
      estimates store reg_wide_yxja
```

```
(dropped 3 singleton observations)
(MWFE estimator converged in 1 iterations)
```

HDFE Linear regression  
Absorbing 1 HDFE group

Number of obs	=	97
F( 7, 81)	=	0.85
Prob > F	=	0.5477
R-squared	=	0.1387
Adj R-squared	=	-0.0208
Within R-sq.	=	0.0686
Root MSE	=	5.8151

citations	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
x	-1.339499	.6417399	-2.09	0.040	-2.61636	-.062638
aut1	-.9999574	3.024211	-0.33	0.742	-7.017189	5.017274
aut2	-.2533989	1.490441	-0.17	0.865	-3.218908	2.71211
aut3	-.5722966	1.677897	-0.34	0.734	-3.910785	2.766192
aut4	.5879442	2.218738	0.26	0.792	-3.826648	5.002536
aut5	-4.489337	3.385103	-1.33	0.188	-11.22463	2.245957
aut6	2.017592	3.927387	0.51	0.609	-5.796676	9.83186
_cons	31.91177	3.194075	9.99	0.000	25.55656	38.26698

Absorbed degrees of freedom:

Absorbed FE	Categories	- Redundant	= Num. Coefs
journal_id	9	0	9

Note: I need to explicitly introduce a dummy per author!

This works because we have a small dataset. But what if my dataset is large?

Solution: use **reghdfe** with the **group** option

First we need to reshape the data and put it in an article-author line format (long shape)

```
[8]: reshape long aut, i(art_id) j(j)
      drop if aut==0
      drop aut
      rename j author_id
      drop authors _est*
      save citations_long, replace
```

(note: j = 1 2 3 4 5 6)

Data	wide	->	long
Number of obs.	100	->	600
Number of variables	14	->	10
j variable (6 values)		->	j
xij variables:	aut1 aut2 ... aut6	->	aut

(374 observations deleted)

(note: file citations\_long.dta not found)  
file citations\_long.dta saved

[9]: %browse

	art_id	author~d	journ~d	citati~s	x
1.	1	2	4	38	-1.096598
2.	1	3	4	38	-1.096598
3.	1	4	4	38	-1.096598
4.	1	5	4	38	-1.096598
5.	1	6	4	38	-1.096598
6.	2	1	12	34	3.182043
7.	2	2	12	34	3.182043
8.	2	3	12	34	3.182043
9.	2	4	12	34	3.182043
10.	3	1	4	22	2.319085
11.	3	4	4	22	2.319085
12.	4	1	4	37	.5314979
13.	4	2	4	37	.5314979
14.	5	1	3	29	-.1263452
15.	5	2	3	29	-.1263452
16.	6	1	3	25	-1.066023
17.	6	2	3	25	-1.066023
18.	7	2	4	34	2.314123
19.	8	1	6	35	.7701448
20.	8	2	6	35	.7701448
21.	9	1	4	32	.0731317
22.	9	2	4	32	.0731317
23.	10	1	10	31	.7151871
24.	10	2	10	31	.7151871
25.	11	1	8	39	.6309603
26.	11	2	8	39	.6309603
27.	11	4	8	39	.6309603
28.	12	1	3	27	.0993462
29.	12	2	3	27	.0993462
30.	13	1	2	25	-2.583632

31.	13	2	2	25	-2.583632
32.	14	1	7	29	.6905127
33.	14	2	7	29	.6905127
34.	15	1	8	25	-2.063772
35.	15	2	8	25	-2.063772
36.	16	1	8	32	-1.246508
37.	16	2	8	32	-1.246508
38.	16	5	8	32	-1.246508
39.	17	1	3	19	-.6599711
40.	17	2	3	19	-.6599711
41.	18	1	6	32	-1.478867
42.	18	2	6	32	-1.478867
43.	19	2	7	32	.3071749
44.	19	6	7	32	.3071749
45.	20	2	5	31	-.4103581
46.	20	3	5	31	-.4103581
47.	20	4	5	31	-.4103581
48.	20	5	5	31	-.4103581
49.	21	1	6	32	-1.235868
50.	21	2	6	32	-1.235868
51.	22	1	5	34	-.4452573
52.	23	1	8	27	.8285742
53.	23	3	8	27	.8285742
54.	24	1	8	42	.8201761
55.	25	1	6	37	-.3326353
56.	26	1	6	30	-.5047406
57.	26	2	6	30	-.5047406
58.	26	3	6	30	-.5047406
59.	27	1	4	23	.5701295
60.	27	2	4	23	.5701295
61.	28	1	6	26	.5886264
62.	29	1	6	30	-1.290243
63.	30	1	10	33	-.8219085
64.	30	2	10	33	-.8219085
65.	31	1	7	32	1.148723
66.	31	2	7	32	1.148723
67.	32	1	6	25	.9319192
68.	32	2	6	25	.9319192
69.	32	3	6	25	.9319192
70.	33	1	5	36	.4637992

-----					
71.	34	1	3	35	-.4446257
72.	35	1	9	27	1.454637
73.	36	1	5	37	.1202357
74.	36	2	5	37	.1202357
75.	36	3	5	37	.1202357
-----					
76.	37	1	5	45	.6168431
77.	38	1	7	28	-1.154497
78.	38	2	7	28	-1.154497
79.	39	1	4	39	-.0999358
80.	40	1	9	28	1.416823
-----					
81.	41	1	4	24	1.066625
82.	41	2	4	24	1.066625
83.	41	3	4	24	1.066625
84.	41	4	4	24	1.066625
85.	41	5	4	24	1.066625
-----					
86.	42	1	7	27	-.9381732
87.	42	2	7	27	-.9381732
88.	42	3	7	27	-.9381732
89.	43	1	6	16	-1.436606
90.	44	1	4	25	.8336254
-----					
91.	45	1	4	34	.9235147
92.	45	2	4	34	.9235147
93.	46	2	4	25	.2232714
94.	46	3	4	25	.2232714
95.	46	4	4	25	.2232714
-----					
96.	47	1	13	33	.442765
97.	47	2	13	33	.442765
98.	47	3	13	33	.442765
99.	47	4	13	33	.442765
100.	48	1	9	21	.1972646
-----					
101.	49	1	7	22	1.828233
102.	50	1	4	33	.3725476
103.	50	2	4	33	.3725476
104.	50	3	4	33	.3725476
105.	50	4	4	33	.3725476
-----					
106.	51	1	4	33	-.8173643
107.	51	2	4	33	-.8173643
108.	51	3	4	33	-.8173643
109.	51	4	4	33	-.8173643
110.	52	1	5	20	1.574457

-----					
111.	52	2	5	20	1.574457
112.	52	3	5	20	1.574457
113.	53	1	5	39	1.716935
114.	53	2	5	39	1.716935
115.	54	1	6	34	.338451
-----					
116.	54	2	6	34	.338451
117.	54	3	6	34	.338451
118.	54	4	6	34	.338451
119.	55	1	4	37	.0942601
120.	55	2	4	37	.0942601
-----					
121.	55	3	4	37	.0942601
122.	56	1	5	26	-.914588
123.	56	2	5	26	-.914588
124.	57	1	11	23	1.259047
125.	58	1	6	36	-1.000023
-----					
126.	59	1	2	31	-.1631394
127.	59	2	2	31	-.1631394
128.	60	1	4	32	.5729514
129.	60	2	4	32	.5729514
130.	60	3	4	32	.5729514
-----					
131.	61	1	5	32	.5039716
132.	62	1	4	33	-.3318768
133.	62	2	4	33	-.3318768
134.	62	3	4	33	-.3318768
135.	62	4	4	33	-.3318768
-----					
136.	63	1	5	42	-1.345239
137.	63	2	5	42	-1.345239
138.	63	3	5	42	-1.345239
139.	63	4	5	42	-1.345239
140.	64	1	9	37	-.5360869
-----					
141.	64	2	9	37	-.5360869
142.	65	2	9	25	.4335161
143.	65	3	9	25	.4335161
144.	65	4	9	25	.4335161
145.	65	5	9	25	.4335161
-----					
146.	65	6	9	25	.4335161
147.	66	1	3	34	-.5601428
148.	67	1	3	26	-.7533434
149.	67	2	3	26	-.7533434
150.	67	3	3	26	-.7533434

151.	67	4	3	26	-.7533434
152.	67	5	3	26	-.7533434
153.	67	6	3	26	-.7533434
154.	68	1	7	28	-.8127742
155.	69	1	5	39	-.3579273
156.	70	1	7	27	-.8320007
157.	70	2	7	27	-.8320007
158.	71	1	5	29	-.7093763
159.	71	2	5	29	-.7093763
160.	71	3	5	29	-.7093763
161.	71	4	5	29	-.7093763
162.	71	5	5	29	-.7093763
163.	71	6	5	29	-.7093763
164.	72	1	3	36	-.9649825
165.	73	1	9	26	.1883628
166.	73	2	9	26	.1883628
167.	73	3	9	26	.1883628
168.	74	1	7	31	.7626509
169.	74	2	7	31	.7626509
170.	74	3	7	31	.7626509
171.	75	1	7	36	-1.345739
172.	75	2	7	36	-1.345739
173.	75	3	7	36	-1.345739
174.	76	1	2	33	-1.415193
175.	77	1	5	22	-.5878691
176.	78	1	2	26	-1.290222
177.	78	2	2	26	-1.290222
178.	78	3	2	26	-1.290222
179.	79	1	6	29	-.3055488
180.	79	2	6	29	-.3055488
181.	79	3	6	29	-.3055488
182.	80	1	4	37	.2425353
183.	80	2	4	37	.2425353
184.	81	1	3	35	-1.138787
185.	82	1	10	24	1.237919
186.	82	2	10	24	1.237919
187.	82	3	10	24	1.237919
188.	82	4	10	24	1.237919
189.	83	1	6	30	1.462004
190.	83	2	6	30	1.462004



191.	84	1	7	20	2.348689
192.	85	1	4	31	.7492698
193.	86	1	5	30	.9811502
194.	86	2	5	30	.9811502
195.	86	3	5	30	.9811502
196.	86	4	5	30	.9811502
197.	87	1	4	39	.226038
198.	87	2	4	39	.226038
199.	87	3	4	39	.226038
200.	87	4	4	39	.226038

Using the long dataset we can still obtain the same results as with the wide dataset we do. For example, If we want to obtain the results of

```
regress citation x
```

as if it were run in the wide data we do:

```
[10]: reghdfe citations x, group(art_id)
      estimates store reg_long_yx
```

(MWFE estimator converged in 1 iterations)

HDFE Linear regression	Number of obs	=	100
Absorbing 1 HDFE group	F( 1, 98)	=	1.82
	Prob > F	=	0.1805
	R-squared	=	0.0182
	Adj R-squared	=	0.0082
	Within R-sq.	=	0.0182
	Root MSE	=	5.7103

citations	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
x	-.7321277	.5428297	-1.35	0.181	-1.809356	.3451002
_cons	30.50843	.5721567	53.32	0.000	29.373	31.64386

```
[11]: estimates table reg_wide_yx reg_long_yx, keep(x) b(%7.4f) se(%7.4f) stats(N_
      ↪r2_a)
```

Variable	reg_w~x	reg_l~x
x	-0.7321	-0.7321
	0.5428	0.5428
N	100	100
r2_a	0.0082	0.0082

legend: b/se

To obtain the same results as

```
reghdfe citations x, a(journal)
```

in the wide dataset we do:

```
[12]: reghdfe citations x, group(art_id) a(journal)
      estimates store reg_long_yxj
```

(dropped 3 singleton observations)

(MWFE estimator converged in 1 iterations)

HDFE Linear regression	Number of obs	=	97
Absorbing 1 HDFE group	F( 1, 87)	=	3.76
	Prob > F	=	0.0556
	R-squared	=	0.1136
	Adj R-squared	=	0.0219
	Within R-sq.	=	0.0415
	Root MSE	=	5.6921

citations	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
x	-1.184256	.6104138	-1.94	0.056	-2.39752	.0290073
_cons	30.49536	.5780516	52.76	0.000	29.34642	31.6443

Absorbed degrees of freedom:

Absorbed FE	Categories	- Redundant	= Num. Coefs
journal_id	9	0	9

```
[13]: estimates table reg_wide_yxj reg_long_yxj, keep(x) b(%7.4f) se(%7.4f) stats(N_
      ↪r2_a)
```

Variable	reg_w~j	reg_l~j
x	-1.1843	-1.1843
	0.6104	0.6104
N	97	97
r2_a	0.0219	0.0219

legend: b/se

And finally, if we want to run the equivalent to  
`reghdfe citations x aut1-aut6, a(journal)`  
in the wide dataset we can do either:

```
[14]: reghdfe citations x, group(art_id) individual(author_id) a(journal_id,
      ↪author_id) aggregation(sum)
      estimates store reg_long_yxja
```

(dropped 3 singleton observations)  
(MWFE estimator converged in 14 iterations)

HDFE Linear regression	Number of obs	=	97
Absorbing 2 HDFE groups	F( 1, 81)	=	4.36
	Prob > F	=	0.0400
	R-squared	=	0.1387
	Adj R-squared	=	-0.0208
	Within R-sq.	=	0.0510
	Root MSE	=	5.8151

citations	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
x	-1.339499	.6417399	-2.09	0.040	-2.61636	-.062638
_cons	30.49813	.5905429	51.64	0.000	29.32313	31.67312

Absorbed degrees of freedom:

Absorbed FE	Categories	- Redundant	= Num. Coefs
journal_id	9	0	9
author_id	6	0	6 ?

? = number of redundant parameters may be higher

```
[15]: estimates table reg_wide_yxja reg_long_yxja, keep(x) b(%7.4f) se(%7.4f) stats(N_
      ↪r2_a)
```

Variable	reg_w~a	reg_l~a
x	-1.3395	-1.3395
	0.6417	0.6417
N	97	97
r2_a	-0.0208	-0.0208

legend: b/se

- To obtain the same values as in the “wide” data I had to specify the option “**aggregation(sum)**”
- By default **reghdfe** assumes the option “**aggregation(mean)**”
- The option “**aggregation(sum)**” assumes that the contribution of the authors to **y** is the summation of the author’s fixed effects.
- An alternative would be to assume that the contribution to **y** is given by the average of the author’s fixed effects
- Let us run the model with the default option using two alternative specifications:

```
[16]: reghdfe citations x i.journal_id, group(art_id) individual(author_id)
      ↪a(author_id) keepsingletons
estimates store reg_long_yxja2
reghdfe citations x, group(art_id) individual(author_id) a(journal_id)
      ↪author_id) keepsingletons
estimates store reg_long_yxja3
```

WARNING: Singleton observations not dropped; statistical significance is biased

> (link)

(MWFE estimator converged in 6 iterations)

HDFE Linear regression	Number of obs	=	100
Absorbing 1 HDFE group	F( 12, 82)	=	1.19
	Prob > F	=	0.3047
	R-squared	=	0.1550
	Adj R-squared	=	-0.0201
	Within R-sq.	=	0.1482
	Root MSE	=	5.7913

citations	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]

x	-1.296932	.6349505	-2.04	0.044	-2.560051	-.0338135
journal_id						
3	2.059242	3.093768	0.67	0.508	-4.095248	8.213731
4	5.899507	2.894826	2.04	0.045	.1407762	11.65824
5	5.152631	2.879131	1.79	0.077	-.5748774	10.88014
6	2.636606	2.859037	0.92	0.359	-3.050929	8.324141
7	1.343273	2.943648	0.46	0.649	-4.51258	7.199126
8	5.388293	3.505686	1.54	0.128	-1.585632	12.36222
9	1.34391	3.361434	0.40	0.690	-5.343054	8.030874
10	2.020704	3.860312	0.52	0.602	-5.658687	9.700095
11	-3.061031	6.470356	-0.47	0.637	-15.93263	9.810568
12	11.51318	6.859656	1.68	0.097	-2.132861	25.15922
13	6.960522	6.48879	1.07	0.287	-5.947749	19.86879
_cons	27.1131	2.459724	11.02	0.000	22.21993	32.00628

Absorbed degrees of freedom:

Absorbed FE	Categories	- Redundant	= Num. Coefs
author_id	6	0	6 ?

? = number of redundant parameters may be higher

WARNING: Singleton observations not dropped; statistical significance is biased  
> (link)

(MWFE estimator converged in 11 iterations)

HDFE Linear regression	Number of obs	=	100
Absorbing 2 HDFE groups	F( 1, 81)	=	4.12
	Prob > F	=	0.0456
	R-squared	=	0.1550
	Adj R-squared	=	-0.0327
	Within R-sq.	=	0.0484
	Root MSE	=	5.8269

citations	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
x	-1.296932	.6388579	-2.03	0.046	-2.568059 - .0258055
_cons	30.54579	.5842253	52.28	0.000	29.38336 31.70821

Absorbed degrees of freedom:

Absorbed FE	Categories	- Redundant	= Num. Coefs	
journal_id	12	0	12	
author_id	6	0	6	?

? = number of redundant parameters may be higher

And now we replicate these results with the wide dataset:

```
[17]: use citations_wide, clear
```

```
[18]: egen naut=rowtotal(aut1-aut6)
```

```
[19]: forval j=1/6 {
      qui replace aut`j'=aut`j'/naut
    }
```

```
[20]: %browse
```

1.	art_id	journal_id	citations	x	
	1	4	38	-1.096598	
	authors			_est_r~x	_est_r~j
	AutB;AutC;AutD;AutE;AutF			1	1
	aut1				0
	aut2	aut3	aut4	aut5	aut6
	.2	.2	.2	.2	.2
	naut				5

2.	art_id	journal_id	citations	x	
	2	12	34	3.182043	
	authors			_est_r~x	_est_r~j
	AutA;AutB;AutC;AutD			1	0
	aut1				.25
	aut2	aut3	aut4	aut5	aut6
	.25	.25	.25	0	0
	naut				4

3.	art_id	journal_id	citations	x	
	3	4	22	2.319085	
	authors			_est_r~x	_est_r~j
					aut1

			AutA; AutD	1	1	.5
	aut2	aut3	aut4	aut5	aut6	naut
	0	0	.5	0	0	2

  

4.	art_id	journal	citations	x		
	4	4	37	.5314979		
	authors	_est_r~x	_est_r~j	aut1		
	AutA;AutB	1	1	.5		
	aut2	aut3	aut4	aut5	aut6	naut
	.5	0	0	0	0	2

  

5.	art_id	journal	citations	x		
	5	3	29	-.1263452		
	authors	_est_r~x	_est_r~j	aut1		
	AutA;AutB	1	1	.5		
	aut2	aut3	aut4	aut5	aut6	naut
	.5	0	0	0	0	2

  

6.	art_id	journal	citations	x		
	6	3	25	-1.066023		
	authors	_est_r~x	_est_r~j	aut1		
	AutA;AutB	1	1	.5		
	aut2	aut3	aut4	aut5	aut6	naut
	.5	0	0	0	0	2

  

7.	art_id	journal	citations	x		
	7	4	34	2.314123		
	authors	_est_r~x	_est_r~j	aut1		
	AutB	1	1	0		
	aut2	aut3	aut4	aut5	aut6	naut
	1	0	0	0	0	1

8.	art_id	journal	citations	x		
	8	6	35	.7701448		
	authors		_est_r~x	_est_r~j	aut1	
	AutA;AutB		1	1	.5	
	aut2	aut3	aut4	aut5	aut6	naut
	.5	0	0	0	0	2
9.	art_id	journal	citations	x		
	9	4	32	.0731317		
	authors		_est_r~x	_est_r~j	aut1	
	AutA;AutB		1	1	.5	
	aut2	aut3	aut4	aut5	aut6	naut
	.5	0	0	0	0	2
10.	art_id	journal	citations	x		
	10	10	31	.7151871		
	authors		_est_r~x	_est_r~j	aut1	
	AutA;AutB		1	1	.5	
	aut2	aut3	aut4	aut5	aut6	naut
	.5	0	0	0	0	2
11.	art_id	journal	citations	x		
	11	8	39	.6309603		
	authors		_est_r~x	_est_r~j	aut1	
	AutA;AutB;AutD		1	1	.3333333	
	aut2	aut3	aut4	aut5	aut6	naut
	.3333333	0	.3333333	0	0	3
12.	art_id	journal	citations	x		



	12	3	27	.0993462
-----				
	authors		_est_r~x	_est_r~j
	AutA;AutB		1	1
-----				
	aut2	aut3	aut4	aut5
	.5	0	0	0
-----				
			aut6	naut
			0	2
-----				
+				
-----				
13.	art_id	journ~d	citati~s	x
	13	2	25	-2.583632
-----				
	authors		_est_r~x	_est_r~j
	AutA;AutB		1	1
-----				
	aut2	aut3	aut4	aut5
	.5	0	0	0
-----				
			aut6	naut
			0	2
-----				
+				
-----				
14.	art_id	journ~d	citati~s	x
	14	7	29	.6905127
-----				
	authors		_est_r~x	_est_r~j
	AutA;AutB		1	1
-----				
	aut2	aut3	aut4	aut5
	.5	0	0	0
-----				
			aut6	naut
			0	2
-----				
+				
-----				
15.	art_id	journ~d	citati~s	x
	15	8	25	-2.063772
-----				
	authors		_est_r~x	_est_r~j
	AutA;AutB		1	1
-----				
	aut2	aut3	aut4	aut5
	.5	0	0	0
-----				
			aut6	naut
			0	2
-----				
+				
-----				
16.	art_id	journ~d	citati~s	x
	16	8	32	-1.246508
-----				
	authors		_est_r~x	_est_r~j
	AutA;AutB;AutE		1	1
-----				
				.3333333

	-----					
	aut2	aut3	aut4	aut5	aut6	naut
	.3333333	0	0	.3333333	0	3
	-----					
	+					
	-----					
17.	art_id	journ~d	citati~s	x		
	17	3	19	-.6599711		
	-----					
	authors		_est_r~x	_est_r~j	aut1	
	AutA;AutB		1	1	.5	
	-----					
	aut2	aut3	aut4	aut5	aut6	naut
	.5	0	0	0	0	2
	-----					
	+					
	-----					
18.	art_id	journ~d	citati~s	x		
	18	6	32	-1.478867		
	-----					
	authors		_est_r~x	_est_r~j	aut1	
	AutA;AutB		1	1	.5	
	-----					
	aut2	aut3	aut4	aut5	aut6	naut
	.5	0	0	0	0	2
	-----					
	+					
	-----					
19.	art_id	journ~d	citati~s	x		
	19	7	32	.3071749		
	-----					
	authors		_est_r~x	_est_r~j	aut1	
	AutB;AutF		1	1	0	
	-----					
	aut2	aut3	aut4	aut5	aut6	naut
	.5	0	0	0	.5	2
	-----					
	+					
	-----					
20.	art_id	journ~d	citati~s	x		
	20	5	31	-.4103581		
	-----					
	authors		_est_r~x	_est_r~j	aut1	
	AutB;AutC;AutD;AutE		1	1	0	
	-----					
	aut2	aut3	aut4	aut5	aut6	naut
	.25	.25	.25	.25	0	4
	-----					
	+					

21.	art_id	journa~d	citati~s		x	
	21	6	32		-1.235868	
-----						
	authors		_est_r~x	_est_r~j	aut1	
	AutA;AutB		1	1	.5	
-----						
	aut2	aut3	aut4	aut5	aut6	naut
	.5	0	0	0	0	2
-----						

22.	art_id	journa~d	citati~s		x	
	22	5	34		-.4452573	
-----						
	authors		_est_r~x	_est_r~j	aut1	
	AutA		1	1	1	
-----						
	aut2	aut3	aut4	aut5	aut6	naut
	0	0	0	0	0	1
-----						

23.	art_id	journa~d	citati~s		x	
	23	8	27		.8285742	
-----						
	authors		_est_r~x	_est_r~j	aut1	
	AutA;AutC		1	1	.5	
-----						
	aut2	aut3	aut4	aut5	aut6	naut
	0	.5	0	0	0	2
-----						

24.	art_id	journa~d	citati~s		x	
	24	8	42		.8201761	
-----						
	authors		_est_r~x	_est_r~j	aut1	
	AutA		1	1	1	
-----						
	aut2	aut3	aut4	aut5	aut6	naut
	0	0	0	0	0	1
-----						

25.	art_id	journa~d	citati~s		x	
	25	6	37		-.3326353	



	aut2	aut3	aut4	aut5	aut6	naut
	0	0	0	0	0	1

---

30.

art_id	journal	citations	x
30	10	33	-.8219085

---

authors	_est_r~x	_est_r~j	aut1
AutA;AutB	1	1	.5

---

aut2	aut3	aut4	aut5	aut6	naut
.5	0	0	0	0	2

---

31.

art_id	journal	citations	x
31	7	32	1.148723

---

authors	_est_r~x	_est_r~j	aut1
AutA;AutB	1	1	.5

---

aut2	aut3	aut4	aut5	aut6	naut
.5	0	0	0	0	2

---

32.

art_id	journal	citations	x
32	6	25	.9319192

---

authors	_est_r~x	_est_r~j	aut1
AutA;AutB;AutC	1	1	.3333333

---

aut2	aut3	aut4	aut5	aut6	naut
.3333333	.3333333	0	0	0	3

---

33.

art_id	journal	citations	x
33	5	36	.4637992

---

authors	_est_r~x	_est_r~j	aut1
AutA	1	1	1

---

aut2	aut3	aut4	aut5	aut6	naut
0	0	0	0	0	1

---

34.	art_id	journ~d	citati~s		x	
	34	3	35		-.4446257	
-----						
	authors		_est_r~x	_est_r~j	aut1	
	AutA		1	1	1	
-----						
	aut2	aut3	aut4	aut5	aut6	naut
	0	0	0	0	0	1

35.	art_id	journ~d	citati~s		x	
	35	9	27		1.454637	
-----						
	authors		_est_r~x	_est_r~j	aut1	
	AutA		1	1	1	
-----						
	aut2	aut3	aut4	aut5	aut6	naut
	0	0	0	0	0	1

36.	art_id	journ~d	citati~s		x	
	36	5	37		.1202357	
-----						
	authors		_est_r~x	_est_r~j	aut1	
	AutA;AutB;AutC		1	1	.3333333	
-----						
	aut2	aut3	aut4	aut5	aut6	naut
	.3333333	.3333333	0	0	0	3

37.	art_id	journ~d	citati~s		x	
	37	5	45		.6168431	
-----						
	authors		_est_r~x	_est_r~j	aut1	
	AutA		1	1	1	
-----						
	aut2	aut3	aut4	aut5	aut6	naut
	0	0	0	0	0	1

38.	art_id	journ~d	citati~s		x	
	38	7	28		-1.154497	

			authors	_est_r~x	_est_r~j	aut1
			AutA;AutB	1	1	.5
	aut2	aut3	aut4	aut5	aut6	naut
	.5	0	0	0	0	2

  

39.	art_id	journ~d	citati~s	x		
	39	4	39	-.0999358		
			authors	_est_r~x	_est_r~j	aut1
			AutA	1	1	1
	aut2	aut3	aut4	aut5	aut6	naut
	0	0	0	0	0	1

  

40.	art_id	journ~d	citati~s	x		
	40	9	28	1.416823		
			authors	_est_r~x	_est_r~j	aut1
			AutA	1	1	1
	aut2	aut3	aut4	aut5	aut6	naut
	0	0	0	0	0	1

  

41.	art_id	journ~d	citati~s	x		
	41	4	24	1.066625		
			authors	_est_r~x	_est_r~j	aut1
			AutA;AutB;AutC;AutD;AutE	1	1	.2
	aut2	aut3	aut4	aut5	aut6	naut
	.2	.2	.2	.2	0	5

  

42.	art_id	journ~d	citati~s	x		
	42	7	27	-.9381732		
			authors	_est_r~x	_est_r~j	aut1
			AutA;AutB;AutC	1	1	.3333333
	aut2	aut3	aut4	aut5	aut6	naut

	.3333333		.3333333		0		0		3	
+-----+										
43.	art_id		journ~a~d		citati~s		x			
	43		6		16		-1.436606			
+-----+										
	authors			_est_r~x		_est_r~j		aut1		
	AutA			1		1		1		
+-----+										
	aut2		aut3		aut4		aut5		aut6	naut
	0		0		0		0		0	1
+-----+										
44.	art_id		journ~a~d		citati~s		x			
	44		4		25		.8336254			
+-----+										
	authors			_est_r~x		_est_r~j		aut1		
	AutA			1		1		1		
+-----+										
	aut2		aut3		aut4		aut5		aut6	naut
	0		0		0		0		0	1
+-----+										
45.	art_id		journ~a~d		citati~s		x			
	45		4		34		.9235147			
+-----+										
	authors			_est_r~x		_est_r~j		aut1		
	AutA;AutB			1		1		.5		
+-----+										
	aut2		aut3		aut4		aut5		aut6	naut
	.5		0		0		0		0	2
+-----+										
46.	art_id		journ~a~d		citati~s		x			
	46		4		25		.2232714			
+-----+										
	authors			_est_r~x		_est_r~j		aut1		
	AutB;AutC;AutD			1		1		0		
+-----+										
	aut2		aut3		aut4		aut5		aut6	naut
	.3333333		.3333333		.3333333		0		0	3
+-----+										





	AutA;AutB;AutC;AutD				1	1	.25
	aut2	aut3	aut4	aut5	aut6	naut	
	.25	.25	.25	0	0	4	
52.	art_id	journal	id	citations	x		
	52	5	20	1.574457			
	authors				_est_r~x	_est_r~j	aut1
	AutA;AutB;AutC				1	1	.3333333
	aut2	aut3	aut4	aut5	aut6	naut	
	.3333333	.3333333	0	0	0	3	
53.	art_id	journal	id	citations	x		
	53	5	39	1.716935			
	authors				_est_r~x	_est_r~j	aut1
	AutA;AutB				1	1	.5
	aut2	aut3	aut4	aut5	aut6	naut	
	.5	0	0	0	0	2	
54.	art_id	journal	id	citations	x		
	54	6	34	.338451			
	authors				_est_r~x	_est_r~j	aut1
	AutA;AutB;AutC;AutD				1	1	.25
	aut2	aut3	aut4	aut5	aut6	naut	
	.25	.25	.25	0	0	4	
55.	art_id	journal	id	citations	x		
	55	4	37	.0942601			
	authors				_est_r~x	_est_r~j	aut1
	AutA;AutB;AutC				1	1	.3333333
	aut2	aut3	aut4	aut5	aut6	naut	
	.3333333	.3333333	0	0	0	3	

56.	art_id	journal	citations	x			
	56	5	26	-.914588			
-----							
	authors		_est_r~x	_est_r~j	aut1		
	AutA;AutB		1	1	.5		
-----							
	aut2	aut3	aut4	aut5	aut6	naut	
	.5	0	0	0	0	2	
-----							
57.	art_id	journal	citations	x			
	57	11	23	1.259047			
-----							
	authors		_est_r~x	_est_r~j	aut1		
	AutA		1	0	1		
-----							
	aut2	aut3	aut4	aut5	aut6	naut	
	0	0	0	0	0	1	
-----							
58.	art_id	journal	citations	x			
	58	6	36	-1.000023			
-----							
	authors		_est_r~x	_est_r~j	aut1		
	AutA		1	1	1		
-----							
	aut2	aut3	aut4	aut5	aut6	naut	
	0	0	0	0	0	1	
-----							
59.	art_id	journal	citations	x			
	59	2	31	-.1631394			
-----							
	authors		_est_r~x	_est_r~j	aut1		
	AutA;AutB		1	1	.5		
-----							
	aut2	aut3	aut4	aut5	aut6	naut	
	.5	0	0	0	0	2	
-----							
60.	art_id	journal	citations	x			

	60	4	32	.5729514	
	-----				
	authors		_est_r~x	_est_r~j	aut1
	AutA;AutB;AutC		1	1	.3333333
	-----				
	aut2	aut3	aut4	aut5	aut6   naut
	.3333333	.3333333	0	0	0   3
	-----				
	+				
	-----				
61.	art_id	journ~d	citati~s	x	
	61	5	32	.5039716	
	-----				
	authors		_est_r~x	_est_r~j	aut1
	AutA		1	1	1
	-----				
	aut2	aut3	aut4	aut5	aut6   naut
	0	0	0	0	0   1
	-----				
	+				
	-----				
62.	art_id	journ~d	citati~s	x	
	62	4	33	-.3318768	
	-----				
	authors		_est_r~x	_est_r~j	aut1
	AutA;AutB;AutC;AutD		1	1	.25
	-----				
	aut2	aut3	aut4	aut5	aut6   naut
	.25	.25	.25	0	0   4
	-----				
	+				
	-----				
63.	art_id	journ~d	citati~s	x	
	63	5	42	-1.345239	
	-----				
	authors		_est_r~x	_est_r~j	aut1
	AutA;AutB;AutC;AutD		1	1	.25
	-----				
	aut2	aut3	aut4	aut5	aut6   naut
	.25	.25	.25	0	0   4
	-----				
	+				
	-----				
64.	art_id	journ~d	citati~s	x	
	64	9	37	-.5360869	
	-----				
	authors		_est_r~x	_est_r~j	aut1
	AutA;AutB		1	1	.5

	aut2	aut3	aut4	aut5	aut6	naut
	.5	0	0	0	0	2

  

65.	art_id	journal	citations	x		
	65	9	25	.4335161		
	authors		_est_r~x	_est_r~j	aut1	
	AutB;AutC;AutD;AutE;AutF		1	1	0	
	aut2	aut3	aut4	aut5	aut6	naut
	.2	.2	.2	.2	.2	5

  

66.	art_id	journal	citations	x		
	66	3	34	-.5601428		
	authors		_est_r~x	_est_r~j	aut1	
	AutA		1	1	1	
	aut2	aut3	aut4	aut5	aut6	naut
	0	0	0	0	0	1

  

67.	art_id	journal	citations	x		
	67	3	26	-.7533434		
	authors		_est_r~x	_est_r~j	aut1	
	AutA;AutB;AutC;AutD;AutE;AutF		1	1	.1666667	
	aut2	aut3	aut4	aut5	aut6	naut
	.1666667	.1666667	.1666667	.1666667	.1666667	6

  

68.	art_id	journal	citations	x		
	68	7	28	-.8127742		
	authors		_est_r~x	_est_r~j	aut1	
	AutA		1	1	1	
	aut2	aut3	aut4	aut5	aut6	naut
	0	0	0	0	0	1

69.	art_id	journ~d	citati~s	x		
	69	5	39	-.3579273		
	authors	_est_r~x	_est_r~j	aut1		
	AutA	1	1	1		
	aut2	aut3	aut4	aut5	aut6	naut
	0	0	0	0	0	1

70.	art_id	journ~d	citati~s	x		
	70	7	27	-.8320007		
	authors	_est_r~x	_est_r~j	aut1		
	AutA;AutB	1	1	.5		
	aut2	aut3	aut4	aut5	aut6	naut
	.5	0	0	0	0	2

71.	art_id	journ~d	citati~s	x		
	71	5	29	-.7093763		
	authors	_est_r~x	_est_r~j	aut1		
	AutA;AutB;AutC;AutD;AutE;AutF	1	1	.1666667		
	aut2	aut3	aut4	aut5	aut6	naut
	.1666667	.1666667	.1666667	.1666667	.1666667	6

72.	art_id	journ~d	citati~s	x		
	72	3	36	-.9649825		
	authors	_est_r~x	_est_r~j	aut1		
	AutA	1	1	1		
	aut2	aut3	aut4	aut5	aut6	naut
	0	0	0	0	0	1

73.	art_id	journ~d	citati~s	x
	73	9	26	.1883628



	aut2	aut3	aut4	aut5	aut6	naut
	0	0	0	0	0	1

---

78.

art_id	journal	citations	x
78	2	26	-1.290222

---

authors	_est_r~x	_est_r~j	aut1
AutA;AutB;AutC	1	1	.3333333

---

aut2	aut3	aut4	aut5	aut6	naut
.3333333	.3333333	0	0	0	3

---

79.

art_id	journal	citations	x
79	6	29	-.3055488

---

authors	_est_r~x	_est_r~j	aut1
AutA;AutB;AutC	1	1	.3333333

---

aut2	aut3	aut4	aut5	aut6	naut
.3333333	.3333333	0	0	0	3

---

80.

art_id	journal	citations	x
80	4	37	.2425353

---

authors	_est_r~x	_est_r~j	aut1
AutA;AutB	1	1	.5

---

aut2	aut3	aut4	aut5	aut6	naut
.5	0	0	0	0	2

---

81.

art_id	journal	citations	x
81	3	35	-1.138787

---

authors	_est_r~x	_est_r~j	aut1
AutA	1	1	1

---

aut2	aut3	aut4	aut5	aut6	naut
0	0	0	0	0	1

---



82.	art_id	journal	citations	x		
	82	10	24	1.237919		
	authors	_est_r~x	_est_r~j	aut1		
	AutA;AutB;AutC;AutD	1	1	.25		
	aut2	aut3	aut4	aut5	aut6	naut
	.25	.25	.25	0	0	4

83.	art_id	journal	citations	x		
	83	6	30	1.462004		
	authors	_est_r~x	_est_r~j	aut1		
	AutA;AutB	1	1	.5		
	aut2	aut3	aut4	aut5	aut6	naut
	.5	0	0	0	0	2

84.	art_id	journal	citations	x		
	84	7	20	2.348689		
	authors	_est_r~x	_est_r~j	aut1		
	AutA	1	1	1		
	aut2	aut3	aut4	aut5	aut6	naut
	0	0	0	0	0	1

85.	art_id	journal	citations	x		
	85	4	31	.7492698		
	authors	_est_r~x	_est_r~j	aut1		
	AutA	1	1	1		
	aut2	aut3	aut4	aut5	aut6	naut
	0	0	0	0	0	1

86.	art_id	journal	citations	x
	86	5	30	.9811502

			authors	_est_r~x	_est_r~j	aut1
			AutA;AutB;AutC;AutD	1	1	.25
	aut2	aut3	aut4	aut5	aut6	naut
	.25	.25	.25	0	0	4

  

87.	art_id	journ~d	citati~s	x		
	87	4	39	.226038		
			authors	_est_r~x	_est_r~j	aut1
			AutA;AutB;AutC;AutD	1	1	.25
	aut2	aut3	aut4	aut5	aut6	naut
	.25	.25	.25	0	0	4

  

88.	art_id	journ~d	citati~s	x		
	88	7	24	1.006857		
			authors	_est_r~x	_est_r~j	aut1
			AutA;AutB	1	1	.5
	aut2	aut3	aut4	aut5	aut6	naut
	.5	0	0	0	0	2

  

89.	art_id	journ~d	citati~s	x		
	89	5	24	-.2218018		
			authors	_est_r~x	_est_r~j	aut1
			AutA;AutB	1	1	.5
	aut2	aut3	aut4	aut5	aut6	naut
	.5	0	0	0	0	2

  

90.	art_id	journ~d	citati~s	x		
	90	6	31	.7223159		
			authors	_est_r~x	_est_r~j	aut1
			AutA	1	1	1
	aut2	aut3	aut4	aut5	aut6	naut

	0	0	0	0	0	1
91.	art_id	journal	citations	x		
	91	6	30	.2530005		
	authors		_est_r~x	_est_r~j	aut1	
	AutA		1	1	1	
	aut2	aut3	aut4	aut5	aut6	naut
	0	0	0	0	0	1
92.	art_id	journal	citations	x		
	92	7	37	-1.443321		
	authors		_est_r~x	_est_r~j	aut1	
	AutA;AutB;AutC		1	1	.3333333	
	aut2	aut3	aut4	aut5	aut6	naut
	.3333333	.3333333	0	0	0	3
93.	art_id	journal	citations	x		
	93	4	37	-.9973699		
	authors		_est_r~x	_est_r~j	aut1	
	AutA;AutB		1	1	.5	
	aut2	aut3	aut4	aut5	aut6	naut
	.5	0	0	0	0	2
94.	art_id	journal	citations	x		
	94	2	30	1.033468		
	authors		_est_r~x	_est_r~j	aut1	
	AutA;AutB;AutC		1	1	.3333333	
	aut2	aut3	aut4	aut5	aut6	naut
	.3333333	.3333333	0	0	0	3

95.	art_id	journal	citations	x	
	95	3	37	-1.053058	
		authors	_est_r~x	_est_r~j	aut1
		AutA	1	1	1
	aut2	aut3	aut4	aut5	aut6   naut
	0	0	0	0	0   1
96.	art_id	journal	citations	x	
	96	2	23	.3320688	
		authors	_est_r~x	_est_r~j	aut1
		AutA;AutB;AutC	1	1	.3333333
	aut2	aut3	aut4	aut5	aut6   naut
	.3333333	.3333333	0	0	0   3
97.	art_id	journal	citations	x	
	97	9	32	-.476414	
		authors	_est_r~x	_est_r~j	aut1
		AutA;AutB	1	1	.5
	aut2	aut3	aut4	aut5	aut6   naut
	.5	0	0	0	0   2
98.	art_id	journal	citations	x	
	98	8	26	1.598897	
		authors	_est_r~x	_est_r~j	aut1
		AutA	1	1	1
	aut2	aut3	aut4	aut5	aut6   naut
	0	0	0	0	0   1
99.	art_id	journal	citations	x	
	99	5	25	.8515619	
		authors	_est_r~x	_est_r~j	aut1

	AutA;AutB;AutC	1	1	.3333333	
aut2	aut3	aut4	aut5	aut6	naut
.3333333	.3333333	0	0	0	3

  

100.	art_id	journa~d	citati~s	x
	100	10	28	-.5463751

  

	authors	_est_r~x	_est_r~j	aut1
AutA;AutB	1	1	.5	

  

	aut2	aut3	aut4	aut5	aut6	naut
	.5	0	0	0	0	2

```
[21]: reghdfe citations x aut1-aut6, nocons a(journal_id) keepsingletons
      estimates store reg_wide_yxja2
```

WARNING: Singleton observations not dropped; statistical significance is biased  
 > (link)  
 (MWFE estimator converged in 1 iterations)  
 note: aut6 omitted because of collinearity

HDFE Linear regression	Number of obs	=	100
Absorbing 1 HDFE group	F( 6, 82)	=	0.95
	Prob > F	=	0.4664
	R-squared	=	0.1550
	Adj R-squared	=	-0.0201
	Within R-sq.	=	0.0648
	Root MSE	=	5.7913

citations	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
x	-1.296932	.6349505	-2.04	0.044	-2.560051 - .0338135
aut1	-6.598418	10.50028	-0.63	0.531	-27.48682 14.28998
aut2	-7.278314	11.02983	-0.66	0.511	-29.22016 14.66353
aut3	-8.702311	11.22261	-0.78	0.440	-31.02766 13.62304
aut4	-8.135489	13.11509	-0.62	0.537	-34.22559 17.95461
aut5	-19.79464	18.19326	-1.09	0.280	-55.98683 16.39756
aut6	0	(omitted)			

Absorbed degrees of freedom:

Absorbed FE	Categories	- Redundant	= Num. Coefs
journal_id	12	0	12

```
[22]: estimates table reg_wide_yxja2 reg_long_yxja2 reg_long_yxja3, keep(x) b(%7.4f)
      ↪se(%7.4f) stats(N r2_a)
```

Variable	reg_w~2	reg_l~2	reg_l~3
x	-1.2969	-1.2969	-1.2969
	0.6350	0.6350	0.6389
N	100	100	100
r2_a	-0.0201	-0.0201	-0.0327

legend: b/se

The results are the same ... with the exception of the last regression. This is because counting dof is no easy task with more then one absorbed variable in a long format. With large datasets this should be irrelevant.