Literate programming with Python, R, Julia and Stata**

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Abstract

In this presentation I will discuss how we can enhance the workflow by using literate programming to combine key features of different statistical packages, namely Stata, R, Julia and Python, on the one hand, and Latex as the typesetting system on the other. The goal is to demonstrate and share a template aiming at producing a highly automated report, or research paper, within the same framework. The tasks will run from exploratory data analysis to regression analysis, where the output, from summary to regression tables and figures, is seamlessly included in the final document. Furthermore, important elements of Latex editing, such as automatic referencing, will be highlighted. We aim at freeing the researcher form repetitive tasks to focus on critical and creative writing. Efficiency and replicability will be at the core of the discussion. RStudio will be used to edit and compile R Markdown. The focus will be on producing PDF outputs. In the presentation I will make use of packages such as bookdown, knitr, stargazer, dlookr, ggplot2, plotly, Statamarkdown, reticulate, JuliaCall, pandas, numpy, matplotlib or FixedEffectModels. The current code is an adaptation of the Rmd by Paul C. Bauer, Mannheim Centre for European Social Research.

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1 Exploratory data analysis

I start by exploring the data **NLSWORK** (National Longitudinal Survey. Young Women 14-26 years of age in 1968).

2 A tibble: 6 x 21

idcode year birth_yr age race msp nev_mar grade collgrad not_smsa <dbl+l> 1 1 70 51 18 2 [bla~ 0 1 12 0 0 2 1 71 51 19 2 [bla~ 1 0 12 0 0 3 1 72 51 20 2 [bla~ 1 0 12 0 0 4 1 73 51 21 2 [bla~ 1 0 12 0 0 5 1 75 51 23 2 [bla~ 1 0 12 0 0 6 1 77 51 25 2 [bla~ 0 0 12 0 0 # ... with 11 more variables: c_city , south , ind_code , # occ_code , union , wks_ue , ttl_exp , tenure , # hours , wks_work , ln_wage

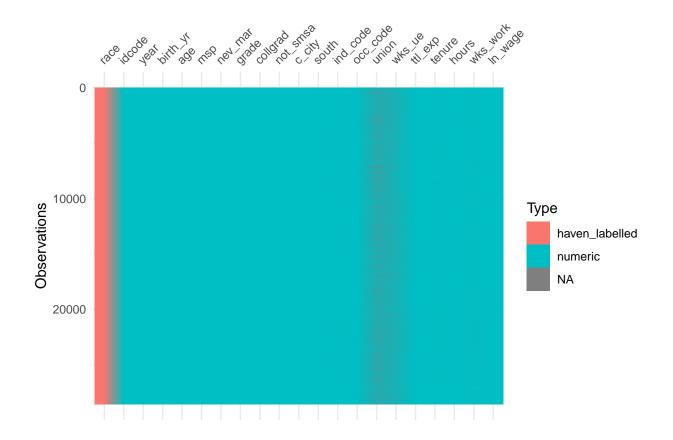
Table 1: Summary statistics

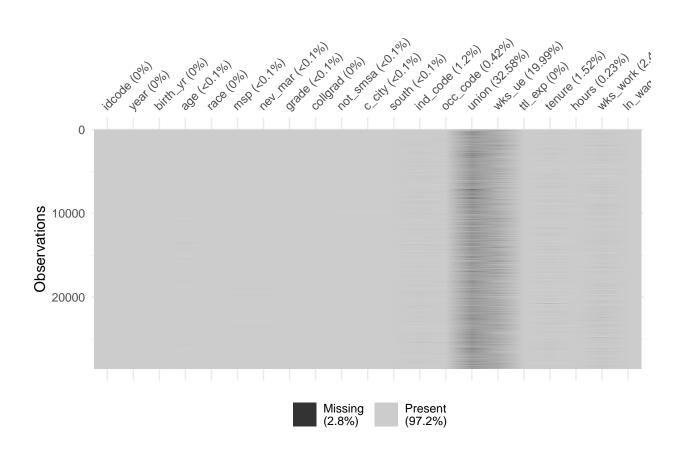
Statistic	N	Mean	St. Dev.	Min	Pctl(25)	Pctl(75)	Max
idcode	28,534	2,601.284	1,487.359	1	1,327	3,881	5,159
year	28,534	77.959	6.384	68	72	83	88
$birth_yr$	$28,\!534$	48.085	3.013	41	46	51	54
age	28,510	29.045	6.701	14.000	23.000	34.000	46.000
race	$28,\!534$	1.303	0.482	1	1	2	3
msp	$28,\!518$	0.603	0.489	0.000	0.000	1.000	1.000
nev_mar	$28,\!518$	0.230	0.421	0.000	0.000	0.000	1.000
grade	$28,\!532$	12.533	2.324	0.000	12.000	14.000	18.000
collgrad	$28,\!534$	0.168	0.374	0	0	0	1
not_smsa	$28,\!526$	0.282	0.450	0.000	0.000	1.000	1.000
c_city	$28,\!526$	0.357	0.479	0.000	0.000	1.000	1.000
south	$28,\!526$	0.410	0.492	0.000	0.000	1.000	1.000
ind_code	28,193	7.693	2.994	1.000	5.000	11.000	12.000
$\operatorname{occ_code}$	$28,\!413$	4.778	3.065	1.000	3.000	6.000	13.000
union	19,238	0.234	0.424	0.000	0.000	0.000	1.000
wks_ue	22,830	2.548	7.294	0.000	0.000	0.000	76.000
${\rm ttl} {\rm _exp}$	$28,\!534$	6.215	4.652	0.000	2.462	9.128	28.885
tenure	28,101	3.124	3.751	0.000	0.500	4.167	25.917
hours	28,467	36.560	9.870	1.000	35.000	40.000	168.000
wks_work	27,831	53.989	29.032	0.000	36.000	72.000	104.000
ln_wage	28,534	1.675	0.478	0.000	1.361	1.964	5.264

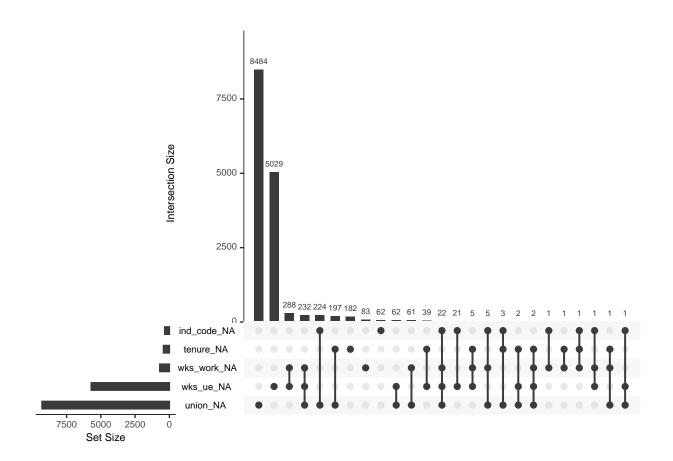
^{[1] &}quot;idcode" "year" "birth_yr" "age" "race" "msp"

^{[7] &}quot;nev_mar" "grade" "collgrad" "not_smsa" "c_city" "south"

- [13] "ind_code" "occ_code" "union" "wks_ue" "ttl_exp" "tenure"
- [19] "hours" "wks_work" "ln_wage"

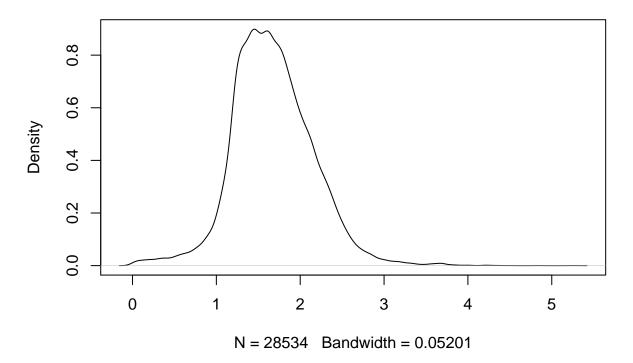


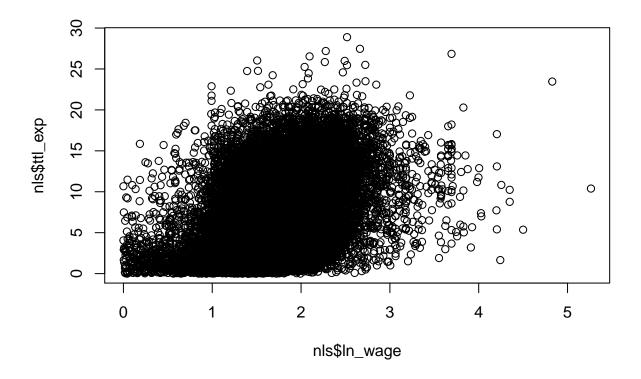


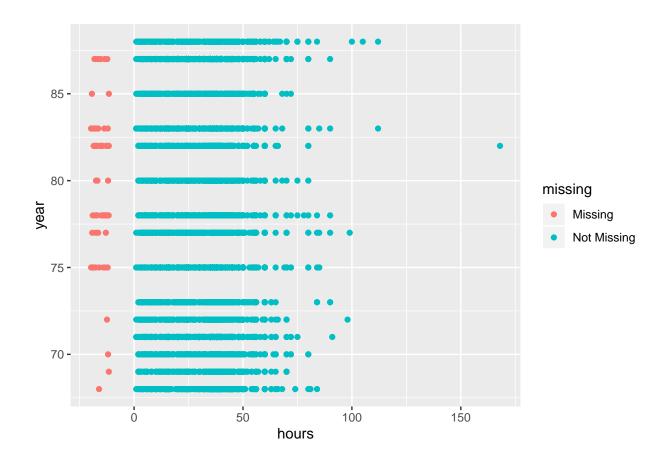


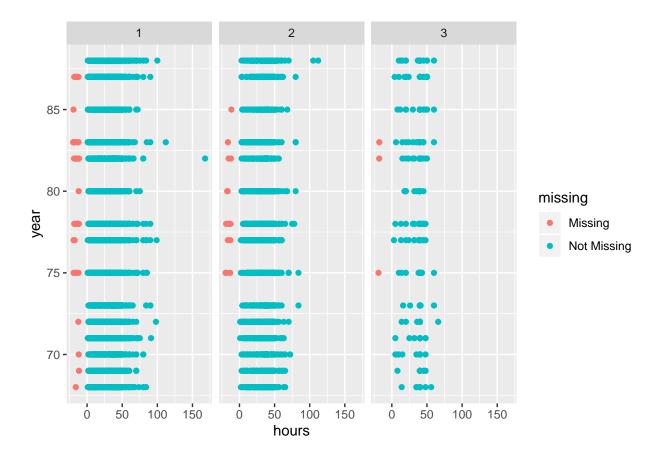
num [1:28534] 1.45 1.03 1.59 1.78 1.78 ...
- attr(*, "label")= chr "ln(wage/GNP deflator)"
- attr(*, "format.stata")= chr "%9.0g"

density.default(x = In_wage)









The average age in our data is 29.

3 Tables

Producing good tables and referencing these tables within a R Markdown PDF has been a hassle but got much better. Examples that you may use are shown below. The way you reference tables is slightly different, e.g., for **stargazer** the label is contained in the function, for **kable** it's contained in the chunk name.

3.1 stargazer(): Summary and regression tables

Table 1 shows summary stats of your data. I normally use stargazer() (Hlavac 2013) which offers extreme flexibility regarding table output (see ?stargazer).

 $^{^1}$ To reference the table where you set the identifier in the stargazer function you only need to use the actual label, i.e., \hat{A} 'tabl \hat{A} '.

Table 2: Summary table with stargazer

Statistic	N	Mean	St. Dev.	Min	Pctl(25)	Pctl(75)	Max
speed	50	15.400	5.288	4	12	19	25
dist	50	42.980	25.769	2	26	56	120

Table 3 shows the output for a regression table. Make sure you name all your models and explicitly refer to model names (M1, M2 etc.) in the text.

Table 3: Regression table with stargazer

	<i>De</i>	pendent vari	able:	
	sp	dist		
	M1	M2	M3	
dist	0.166***	0.166***		
	(0.017)	(0.017)		
speed			3.932***	
			(0.416)	
Constant	8.284***	8.284***	-17.579**	
	(0.874)	(0.874)	(6.758)	
Observations	50	50	50	
\mathbb{R}^2	0.651	0.651	0.651	
Adjusted R ²	0.644	0.644	0.644	
Residual Std. Error $(df = 48)$	3.156	3.156	15.380	
F Statistic ($df = 1; 48$)	89.567***	89.567***	89.567***	

Note:

*p<0.1; **p<0.05; ***p<0.01

4 Figures

4.1 R base graphs

Inserting figures can be slightly more complicated. Ideally, we would produce and insert them directly in the .rmd file. It's relatively simple to insert R base graphs as you can see in Figure 1.

plot(cars\$speed, cars\$dist)

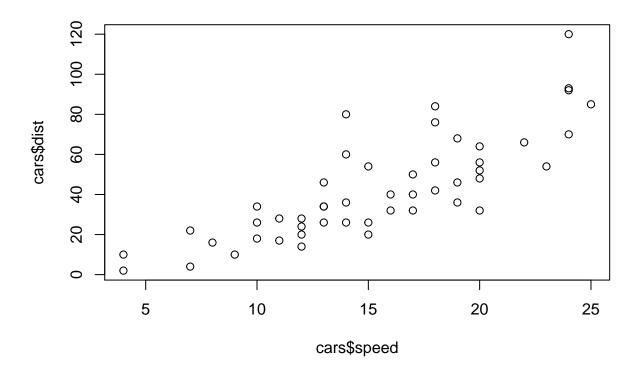


Figure 1: Scatterplot of Speed and Distance

But it turns out that it doesn't always work so well.

4.2 ggplot2 graphs

Same is true for ggplot2 as you can see in Figure 2.

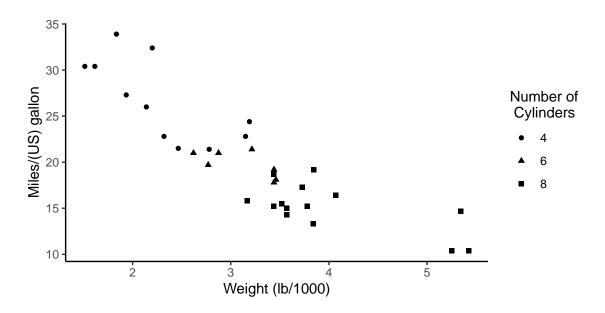


Figure 2: Miles per gallon according to the weight

4.3 Plotly graphs

Plotly is a popular graph engine that let's you also produce interactive graphs that you can embed in html webpages or documents (e.g., see here). I am a big fan. For some time there was no easy, automatic way to insert high resolution Plotly graphs into your R Markdown PDF. However, this changed since Plotly provided Orca, a command line application for generating static images from Plotly graphs. The installation is a bit tricky (see here: https://github.com/plotly/orca#installation) but once you get it running you can produce beautiful graphs and include them in your RMarkdown PDF using some simple latex as shown below in Figure 3. Potentially, in case you did not install the command line application this part may fail. If so simply exclude the chunk and the latex code.

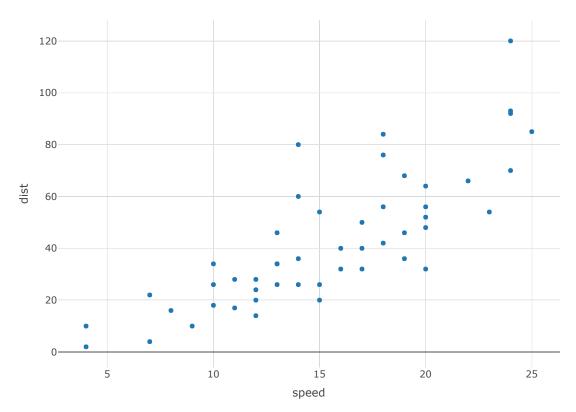


Figure 3: An plotly plot that was exported as PDF with orca before

5 Python

5.1 API data download using Python

```
import sys
print(sys.version)

3.8.0 (v3.8.0:fa919fdf25, Oct 14 2019, 10:23:27)
[Clang 6.0 (clang-600.0.57)]

import json
##from json.decoder import JSONDecodeError
import requests
import numpy as np
import pandas as pd
```

```
## INE: https://www.ine.pt/ine/json_indicador/pindica.jsp?
## op=2&varcd=0008074&Dim1=S7A2015&Dim2=200&Dim3=3&lang=PT
# api-endpoint
URL = "https://www.ine.pt/ine/json indicador/pindica.jsp"
# define parameters
OP="2"
VARCD="0008074"
DIM1="S7A2015"
DIM2="200"
DIM3="3"
LANG="PT"
# defining a params dict for the parameters to be sent to the API
PARAMS = {'op':OP,'varcd':VARCD,'Dim1':DIM1,'Dim2':DIM2,'Dim3':DIM3,'lang':LANG}
# sending get request and saving the response as response object
r = requests.get(url = URL,params=PARAMS)
# extracting data in json format
data = r.json()
valor = data[0]['Dados']['2015'][0]['valor']
valor
```

'1.8'

The criminal rate is 1.8%o.

5.2 Import data from PDF files

```
cd /Users/miguelportela/Documents/GitHub/prjs/pdfs
    find . -name '*.pdf' -print0 | xargs -0 -n1 pdfsandwich -gray
    find . -name '*ocr.pdf' -print0 | xargs -0 -n1 pdftotext
['', 'PORTARIAS 111111111 DE REGULAMENTAGAO DO TRABALHO', 'PORTARIAS de EXTENSAO 4444444
FILE: sample_text_v4
match 1
match 4
match 1
match 4
match 1
match 4
match 3
match 1
match 4
['zzzz', 'PE dasalteragoes do, CCTentre a Assoc. Nacional dos, Opticos e a FETESE -- Fe
FILE: sample text v5
-> match 5
PE dasalteragoes do, CCTentre a Assoc. Nacional dos, Opticos e a FETESE -- Feder. dos S
99999
   linha ...
                       source
0
       1 ... sample_text_v4
```

```
11nna ... source
0 1 ... sample_text_v4
1 2 ... sample_text_v4
2 3 ... sample_text_v4
3 6 ... sample_text_v4
4 9 ... sample_text_v4
5 1 ... sample_text_v5
```

[6 rows x 4 columns]

And now we use Stata to explore the data.

```
quiet cd "/Users/miguelportela/Documents/GitHub/prjs/logs"
quiet import delimited "/Users/miguelportela/Documents/GitHub/prjs/data/PE.csv", encodin
tab source
```

command window is unrecognized
r(199);

source	Freq.	Percent	Cum.
sample_text_v4 sample_text_v5	5 1	83.33 16.67	83.33
Total	6	100.00	

python3 /Users/miguelportela/Documents/GitHub/prjs/chunks/python_chunk.py

```
quietly{
cd /Users/miguelportela/Documents/GitHub/prjs/chunks

use /Users/miguelportela/Documents/GitHub/prjs/data/nipcs, clear
compress
contract nipc
drop _freq
drop if nipc == .
format %12.0f nipc
}

codebook nipc

tab nipc
```

command window is unrecognized
r(199);

nipc (unlabeled)

type: numeric (long)

range: [5.106e+08,5.155e+08] units: 1

unique values: 23 missing .: 0/23

mean: 5.1e+08 std. dev: 1.9e+06

percentiles: 10% 25% 50% 75% 90%

nipc	1	Freq.	Percent	Cum.
510649068	-+- 	1	4.35	4.35
510779174		1	4.35	8.70
511056737		1	4.35	13.04
511117060		1	4.35	17.39
511124899			4.35	21.74
511240619		1	4.35	26.09
511247478		1	4.35	30.43
513208348		1	4.35	34.78
513587128		1	4.35	39.13
514118890		1	4.35	43.48
514525657		1	4.35	47.83
514532718		1	4.35	52.17
514591889		1	4.35	56.52
515002666		1	4.35	60.87
515080985		1	4.35	65.22
515092550		1	4.35	69.57
515092649		1	4.35	73.91
515464236		1	4.35	78.26
515478377		1	4.35	82.61
515484920		1	4.35	86.96
515517135		1	4.35	91.30
515518565		1	4.35	95.65
515522988		1	4.35	100.00
Total		23	100.00	

6 Julia experiments

6.1 Computations

v"1.2.0"

6.2 Grab results in R

Julia Object of type FixedEffectModel.

Fixed Effect Model

========		1 D9X11 ==========	======	======== =============================		
Number of	obs:	14771	5 Deg:	rees of fi	reedom:	67180
R2:		0.97	8 R2	R2 Adjusted:		0.960
F Statisti	c:	23.36	2 p-v	alue:	0.000	
R2 within:		0.00	1 Ite	Iterations:		419
Converged:		tru	е			
	Estimate	Std.Error	t value	Pr(> t)	Lower 95%	Upper 95%
education		0.000597587		0.009	0.000385043	
lnsales	0.00622989	0.000987569	6.30831	0.000	0.00429426	0.00816552

The estimated return to education is 0.2%. The model has an R^2 of 0.9782.

```
use /Users/miguelportela/Documents/GitHub/prjs/data/data_short, clear
timer on 1
    reghdfe Inrealwage education Insales,absorb(workerid firmid year)
timer off 1
timer list 1
timer clear 1

command window is unrecognized
r(199);

()

(MWFE estimator converged in 236 iterations)

HDFE Linear regression

Number of obs = 147,715
```

Absorbing 3 HDFE groups

F(2, 99667) = 28.91 Prob > F = 0.0000 R-squared = 0.9782 Adj R-squared = 0.9677 Within R-sq. = 0.0006 Root MSE = 0.0943

| Inrealwage | Coef. Std. Err. t P>|t| [95% Conf. Interval] | education | .0015563 .0005372 2.90 0.004 .0005034 .0026092 | lnsales | .0062299 .0008877 7.02 0.000 .0044899 .0079698 | _cons | 1.577908 .0148587 106.19 0.000 1.548785 1.60703

Absorbed degrees of freedom:

Absorbed FE	 	<u> </u>	- Redundant			-+
workerid firmid		44047 23127	0 19131	 4404 399	<u> 1</u> 7	- ₁
year	 	4	1	 	3	? -+

^{? =} number of redundant parameters may be higher

1: 15.02 / 1 = 15.0170

library(lfe)
data_short <- read_dta("/Users/miguelportela/Documents/GitHub/prjs/data/data_short.dta")
system.time(est_hdfe <- felm(data_short\$lnrealwage ~ data_short\$education + data_short\$.</pre>

summary(est hdfe)

	lnrea	lwage
	(1)	(2)
education	0.006***	0.002**
	(0.000)	(0.001)
lnsales	0.013***	0.006***
	(0.001)	(0.001)
workerid	Yes	Yes
year	Yes	Yes
firmid		Yes
Estimator	OLS	OLS
N	147,715	147,715
R^2	0.970	0.978

6.3 Output Julia's table for HDFE

7 Miguel's tests

7.1 R

Table 5 . . . See Section 7.2

Example of an equation

$$\int_0^{2\pi} \sin x \ dx$$

Example of a matrix

$$\mathbf{X} = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

$$f(k) = \binom{n}{k} p^k (1-p)^{n-k} \tag{1}$$

\$\$

See Equation (1).

$$y_{ijt} = \beta x_{ijt} + \eta_i + \gamma_j + \lambda_t + \varepsilon_{ijt}$$
 (2)

Table 4: Summary table

Statistic	N	Pctl(75)	St. Dev.
idcode	28,534	3,881	1,487.359
year	$28,\!534$	83	6.384
birth_yr	28,534	51	3.013
age	28,510	34.000	6.701
race	28,534	2	0.482
msp	28,518	1.000	0.489
nev_mar	28,518	0.000	0.421
grade	$28,\!532$	14.000	2.324
collgrad	$28,\!534$	0	0.374
not_smsa	$28,\!526$	1.000	0.450
c_city	$28,\!526$	1.000	0.479
south	$28,\!526$	1.000	0.492
ind_code	28,193	11.000	2.994
$\operatorname{occ_code}$	28,413	6.000	3.065
union	19,238	0.000	0.424
wks_ue	22,830	0.000	7.294
ttl_exp	$28,\!534$	9.128	4.652
tenure	28,101	4.167	3.751
hours	28,467	40.000	9.870
wks_work	27,831	72.000	29.032
\ln _wage	$28,\!534$	1.964	0.478

Table 5: Regression table with stargazer

		$Dependent\ variable:$	
	M1	price M2	M3
mpg	-49.512 (86.156)	-52.217 (83.740)	-63.210 (84.218)
weight	1.747*** (0.641)	2.111*** (0.619)	2.442*** (0.688)
rep78			
Observations	74	69	69
\mathbb{R}^2	0.293	0.365	0.376
Adjusted R ²	0.273	0.335	0.337
Residual Std. Error	2,514.029 (df = 71)	2,374.370 (df = 65)	2,370.832 (df = 64)
F Statistic	$14.740^{***} (df = 2; 71)$	$12.437^{***} (df = 3; 65)$	

Note:

*p<0.1; **p<0.05; ***p<0.01

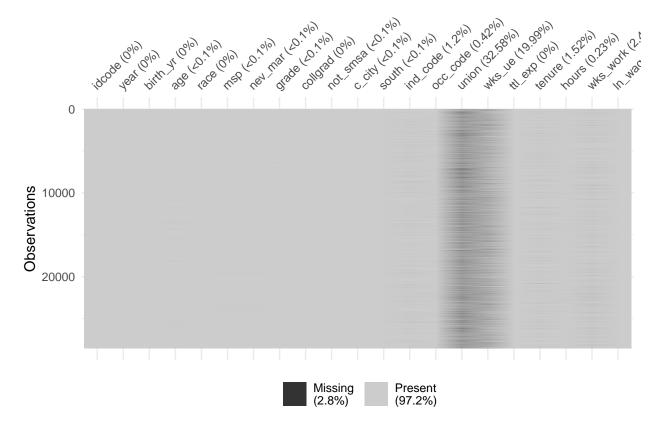


Table 6: Summary 24

Statistic	N	Mean	St. Dev.	Min	Pctl(25)	Pctl(75)	Max
speed	50	15.400	5.288	4	12	19	25
dist	50	42.980	25.769	2	26	56	120

7.2 Stata

This a Stata example, Arellano (2003). See also Arellano and Bond (1991) and Blundell and Bond (1998). While . . . (check Arellano and Bover 1995).

command window is unrecognized
r(199);

Max	Min	Std. Dev.	Mean	Obs	Variable
15906	3291	2949.496	6165.257	74	price
		Cum.	Percent	Freq.	Repair Record 1978
		2.90 14.49 57.97 84.06 100.00	2.90 11.59 43.48 26.09 15.94	2 8 30 18 11	1 2 3 4 5
			100.00	69	Total

(file /Users/miguelportela/Documents/GitHub/prjs/logs/density.pdf written in PD
> F format)

Source	SS	df	MS	Numb	er of obs	=	234
+-				F(7,	226)	=	46.99
Model	145.879747	7	20.8399639) Prob	> F	=	0.0000
Residual	100.230749	226	. 443498888	R-sq	uared	=	0.5927
+-				- Adj 1	R-squared	=	0.5801
Total	246.110496	233	1.05626822	2 Root	MSE	=	.66596
lnødn l	Coef.	Std Frr	+	P> t	 [95% Con	 f	Interval]
education	.2136664	.0193553	11.04	0.000	. 1755265		. 2518063
lnk	. 1978085	.0308039	6.42	0.000	.1371089	1	. 2585082
openk	.0062439	.0011852	5.27	0.000	.0039085		.0085794
1							
year							
1975	0694608	.1387178	-0.50	0.617	3428064	:	.2038849
1980	177992	.1401702	-1.27	0.205	4541996	;	.0982156
1985	2226975	.1400607	-1.59	0.113	4986894	:	.0532943
1990	34965	.1425169	-2.45	0.015	6304819	1	0688182
1							
_cons	3.38917	.7508785	4.51	0.000	1.909552	!	4.868789
Variable	0bs	Mean	Std. De	ev.	Min	M	lax
lngdp	857	9.302996	1.20056	5.98	33335 12.	510)58

use /Users/miguelportela/Documents/GitHub/prjs/data/data_full, clear
 quiet generate lngdp = ln(rgdpwok)
 summarize lngdp

command window is unrecognized
r(199);

Variable	Obs	Mean	Std. Dev.	Min	Max
lngdp	857	9.302996	1.200567	5.983335	12.51058

The mean log GDP is 9.3.

See $https://www.ssc.wisc.edu/\sim hemken/Stataworkshops/stata.html\#stata-and-r-markdown-the-statamarkdown-package$

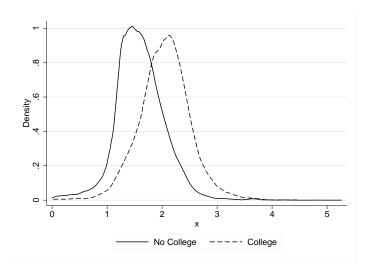


Figure 4: Wage density

Table 7: Regression analysis

	Simple model	Include capital	Full model
Education	0.3169***	0.212***	0.2***
	(0.0093)	(0.020)	(0.0)
Capital		0.125***	0.2***
		(0.029)	(0.0)
Openness degree			0.0***
			(0.0)
R^2	0.58	0.54	0.59
RMSE	0.78	0.70	0.67
N	857	234	234

^{*} p < 0.1; ** p < 0.05; *** p < 0.01

7.3 Use Stata to export statistics to Excel

We now export a set of statistics to an Excel file.

version 15.1

/Users/miguelportela/Library/Application Support/Stata/ado/plus/x/xtabond2.ado

Checksum for /Users/miguelportela/Library/Application Support/Stata/ado/plus/x/ > xtabond2.ado = 616966544, size = 39434

/Users/miguelportela/Documents/GitHub/prjs/logs

Variable	Obs	Unique	Mean	Min	Max	Label
country	839	106	•	•	•	Country name
year	839	9	1980.906	1960	2000	Year of observation
education	839	574	4.794076	.04	12.25	Education
lngdp	839	838	9.308131	5.983335	12.51058	Log Real GDP per Worker
open	839	2	.4982122	0	1	1 = high degree of open
gdp	839	838	20100.66	396.7612	271192.2	GDP level

Note: file will be replaced when the first putexcel command is issued

```
`"a"' `"b"' `"c"' `"d"' `"e"' `"f"' `"g"' `"h"' `"i"' `"j"' `"k"' `"l"' `"m"' `
> "n"' `"p"' `"r"' `"s"' `"t"' `"u"' `"v"' `"z"'
```

Country's first letter: a

Insufficient number of countries; n countries = 5

Country's first letter: b

Number of countries: 11

Country's first letter: Number of countries: Country's first letter: Insufficient number of countries; n countries = 2 Country's first letter: e Insufficient number of countries; n countries = 5 Country's first letter: Insufficient number of countries; n countries = 3 Country's first letter:

Country's first letter: h

Insufficient number of countries; n countries = 4

Insufficient number of countries; n countries = 4

Country's first letter: i Number of countries: 7 Country's first letter: Insufficient number of countries; n countries = 3 Country's first letter: Insufficient number of countries; n countries = 2 Country's first letter: 1 Insufficient number of countries; n countries = 2 Country's first letter: Number of countries: 8

Country's first letter:

Number of countries: 6

Country's first letter: p

Number of countries: 7

Country's first letter: r

Insufficient number of countries; n countries = 2

Country's first letter: s

Number of countries: 14

Country's first letter: t

Insufficient number of countries; n countries = 5

Country's first letter: u

Insufficient number of countries; n countries = 4

Country's first letter: v

Insufficient number of countries; n countries = 1

Country's first letter: z

Insufficient number of countries; n countries = 2

Means of Education

1		Year o	f observati	on		
first	1960	1965	1970	1975	1980	Total
+						+
a l	5.525	5.515	4.914			5.6781395
b	3.6633333	3.645	3.853			4.540641
c l	4.3083333	4.2083333	4.5157143	4.94375	5.35625	5.5671429
d	8.95	8.86	8.78	8.95	6.85	8.874
e l	2.325	2.39	2.725	2.6266667	3.6366667	3.83
f	5.41	5.4366667	5.8166667	6.1433333	7.0366667	6.96
g	2.2533333	2.4166667	3.1775	3.4575	3.99	3.9676471
h	2.3766667	2.44	3.9025	4.1825	4.83	4.7079412
i	4.365	4.4533333	4.3657143	4.6642857	5.2542857	5.3581967
jΙ	3.5766667	3.82	4.0433333	4.55	4.92	5.242963
k	1.2	1.19	1.45	1.54	2.46	3.3558333
1	3.14	3.09	1.905	2.265	2.425	2.75125
m	1.5533333	1.705	2.4628571	2.7557143	3.1642857	3.1424194
n	3.8833333	3.955	4.515	4.945	5.26	5.2188889
рl	2.8283333	2.9666667	4.0971429	4.38	5.1014286	4.9127869
r	5.33	5.63	3.21	4.075	4.195	4.758125
s	3.8822222	3.6211111	3.5408333	3.7275	4.3372727	4.6570297
t	2.2725	2.018	2.296	2.548	3.296	3.4636364
u	5.615	5.5675	5.9325	6.2375	6.88	6.7183333
v l	2.53	2.47	2.92	3.38	4.93	4.1533333
z	1.57	1.75	1.945	2.125	3.02	3.1016667
+			0.0500474	4 4000047	4 6705770	+
Total	3.6152564	3.6008861	3.8589474	4.1222917	4.6725773	4.7940763
1		Year of obs	ervation			
first	1985	1990	1995	2000	Total	

					+
a	5.614	6.006	6.382	6.744	5.6781395
b	4.4988889	4.843	5.63	5.9633333	4.540641
c	5.77125	6.2666667	6.6366667	6.9211111	5.5671429
d	9.42	10.13	9.86	10.09	8.874
e	3.9633333	5.565	3.9225	5.3566667	3.83
f	7.34	8.1533333	8.48	8.8233333	6.96
g	4.3175	4.7575	5.1	5.4225	3.9676471
h	5.375	5.7825	6.075	6.2575	4.7079412
i	5.6157143	5.9757143	6.4271429	6.8314286	5.3581967
jΙ	5.5266667	6.3866667	6.9266667	7.4366667	5.242963
k	2.38	4.485	5.02	5.52	3.3558333
1	2.645	3.03	3.26	3.365	2.75125
m	3.4657143	3.6625	4.3971429	4.6085714	3.1424194
n	5.4216667	5.97	6.3866667	6.6333333	5.2188889
pΙ	5.34	6.0428571	6.3328571	6.55	4.9127869
r	4.42	5.365	5.55	5.77	4.758125
s	4.7533333	5.1825	6.0533333	6.3358333	4.6570297
t	3.876	4.42	4.916	5.292	3.4636364
u	7.0825	7.5025	7.6975	7.95	6.7183333
v	5.3	4.89	5.35	5.61	4.1533333
z				5.155	3.1016667
Total			5.9415152	6.2917347	4.7940763

(note: j = 1960 1965 1970 1975 1980 1985 1990 1995 2000)

Data	long	->	wide
Number of obs.	189	->	21
Number of variables	3	->	10
j variable (9 values) xij variables:	year	->	(dropped)
	education	->	education1960 education1965
> education2000			

 ${\tt file \ descriptives.xlsx \ saved}$

file descriptives.xlsx saved

See Figure 5.

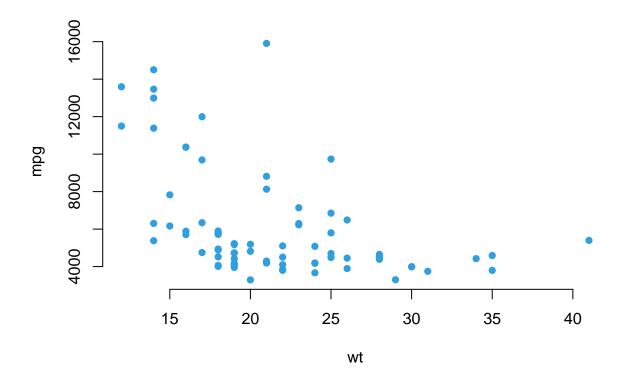


Figure 5: Scatterplot test MP

8 Final remarks

Check the replication package for Bonhomme, Lamadon and Manresa (2019): $\verb|https://github.com/tlamadon/blm-replicate|$

Appendix 9

9.1Software versioning

9.1.1 \mathbf{R}

```
cat(paste("#", capture.output(sessionInfo()), "\n", collapse =""))
# R version 3.6.1 (2019-07-05)
# Platform: x86_64-apple-darwin15.6.0 (64-bit)
# Running under: macOS Catalina 10.15.2
# Matrix products: default
# BLAS:
          /Library/Frameworks/R.framework/Versions/3.6/Resources/lib/libRblas.0.dylib
# LAPACK: /Library/Frameworks/R.framework/Versions/3.6/Resources/lib/libRlapack.dylib
#
# locale:
# [1] en US.UTF-8/en US.UTF-8/en US.UTF-8/C/en US.UTF-8/en US.UTF-8
# attached base packages:
# [1] stats
                graphics grDevices utils
                                                         methods
                                               datasets
                                                                   base
# other attached packages:
# [1] JuliaCall 0.17.1
                           plotly_4.9.1
                                                naniar 0.4.2
                                                mice_3.6.0
# [4] visdat 0.5.3
                           dlookr_0.3.12
# [7] lattice_0.20-38
                           dplyr_0.8.3
                                                ggplot2_3.2.1
# [10] haven_2.1.1
                                                Statamarkdown_0.3.9
                           ExPanDaR_0.4.0
# [13] stargazer_5.2.2
                           reticulate_1.13
#
# loaded via a namespace (and not attached):
#
    [1] readxl_1.3.1
                              backports_1.1.5
                                                     Hmisc_4.2-0
    [4] corrplot_0.84
#
                              plyr_1.8.4
                                                     lazyeval_0.2.2
    [7] splines_3.6.1
                               crosstalk_1.0.0
                                                     digest_0.6.20
   [10] htmltools_0.4.0
                                                     fansi 0.4.0
                              gdata_2.18.0
  [13] magrittr 1.5
                               checkmate 1.9.4
                                                     memoise 1.1.0
  [16] cluster_2.1.0
                              ROCR 1.0-7
                                                     openxlsx_4.1.0.1
  [19] readr_1.3.1
                              xts_0.11-2
                                                     sandwich_2.5-1
  [22] askpass_1.1
                              colorspace_1.4-1
                                                     blob_1.2.0
  [25] rvest_0.3.5
```

xfun_0.11

pan_1.6

#	[28]	tcltk_3.6.1	libcoin_1.0-5	crayon_1.3.4
#		jsonlite 1.6	lme4_1.1-21	zeallot 0.1.0
#		survival 2.44-1.1	zoo 1.8-6	glue_1.3.1
#		kableExtra_1.1.0	smbinning 0.9	gtable_0.3.0
#		UpSetR_1.4.0	webshot_0.5.1	car_3.0-4
#		quantmod_0.4-15	jomo_2.6-9	abind_1.4-5
#		scales_1.0.0	mvtnorm_1.0-11	 DBI_1.0.0
#		Rcpp 1.0.3	viridisLite 0.3.0	_ xtable_1.8-4
#		htmlTable_1.13.2	foreign_0.8-72	bit 1.1-14
#		Formula_1.2-3	sqldf_0.4-11	DT 0.9
#		htmlwidgets_1.5.1	httr_1.4.1	_ gplots_3.0.1.1
#		RColorBrewer_1.1-2	acepack_1.4.1	ellipsis_0.3.0
#		pkgconfig_2.0.3	nnet_7.3-12	utf8_1.1.4
#	[67]	labeling_0.3	tidyselect_0.2.5	rlang_0.4.0
#	[70]	later_1.0.0	munsell_0.5.0	cellranger_1.1.0
#	[73]	tools_3.6.1	cli_1.1.0	gsubfn_0.7
#	[76]	generics_0.0.2	moments_0.14	RSQLite_2.1.2
#	[79]	broom_0.5.2	evaluate_0.14	stringr_1.4.0
#	[82]	fastmap_1.0.1	yaml_2.2.0	processx_3.4.1
#	[85]	knitr_1.26	bit64_0.9-7	shinycssloaders_0.2.0
#	[88]	zip_2.0.4	caTools_1.17.1.2	purrr_0.3.3
#	[91]	mitml_0.3-7	nlme_3.1-141	mime_0.7
#	[94]	tictoc_1.0	xml2_1.2.2	compiler_3.6.1
#	[97]	rstudioapi_0.10	curl_4.2	e1071_1.7-2
#	[100]	tibble_2.1.3	stringi_1.4.3	ps_1.3.0
#	[103]	forcats_0.4.0	Matrix_1.2-17	classInt_0.4-2
#	[106]	nloptr_1.2.1	vctrs_0.2.0	RcmdrMisc_2.5-1
#	[109]	pillar_1.4.2	lifecycle_0.1.0	data.table_1.12.6
#	[112]	bitops_1.0-6	httpuv_1.5.2	R6_2.4.0
#	[115]	latticeExtra_0.6-28	bookdown_0.16	promises_1.1.0
#	[118]	KernSmooth_2.23-16	<pre>gridExtra_2.3</pre>	rio_0.5.16
#	[121]	boot_1.3-23	MASS_7.3-51.4	gtools_3.8.1
#	[124]	assertthat_0.2.1	chron_2.3-54	proto_1.0.0
#	[127]	openssl_1.4.1	withr_2.1.2	nortest_1.0-4
#	[130]	DMwR_0.4.1	parallel_3.6.1	hms_0.5.1
#	[133]	grid_3.6.1	<pre>prettydoc_0.3.0</pre>	rpart_4.1-15
		tidyr_1.0.0	class_7.3-15	minqa_1.2.4
		inum_1.0-1	rmarkdown_2.0	carData_3.0-2
		TTR_0.23-5	partykit_1.2-5	shiny_1.4.0
#	[145]	base64enc_0.1-3	tinytex_0.18	

```
# or use message() instead of cat()
```

9.1.2 Python

```
import sys
print(sys.version)

3.8.0 (v3.8.0:fa919fdf25, Oct 14 2019, 10:23:27)
[Clang 6.0 (clang-600.0.57)]

9.1.3 Julia
v"1.2.0"

9.1.4 Stata
version 15.1

/Users/miguelportela/Library/Application Support/Stata/ado/plus/x/xtabond2.ado
Checksum for /Users/miguelportela/Library/Application Support/Stata/ado/plus/x/
```

9.2 All the code in the paper

> xtabond2.ado = 616966544, size = 39434

To simply attach all the code you used in the PDF file in the appendix see the R chunk in the underlying .rmd file:

```
knitr::opts_chunk$set(cache = FALSE)
# Use chache = TRUE if you want to speed up compilation

# A function to allow for showing some of the inline code
rinline <- function(code){
   html <- '<code class="r">``` `r CODE` ```</code>'
   sub("CODE", code, html)

##https://opensource.com/article/19/5/python-3-default-mac
```

```
Sys.setenv(RETICULATE_PYTHON = "/usr/local/bin/python3")
##install.packages("reticulate")
library(reticulate)
##use_python("/Library/Frameworks/Python.framework/Versions/3.8/bin/python3")
use_virtualenv("/Users/miguelportela/.pyenv/version")
##knitr::opts chunk$set(python.reticulate=FALSE)
library(JuliaCall)
library(Statamarkdown)
stataexe <- "/Applications/Stata15/StataMP.app/Contents/MacOS//stata-mp"</pre>
knitr::opts chunk$set(engine.path=list(stata=stataexe))
}
Sys.setenv(RETICULATE_PYTHON = "/usr/local/bin/python3")
library(reticulate)
use_virtualenv("/Users/miguelportela/.pyenv/version")
library(stargazer)
library(Statamarkdown)
stataexe <- "/Applications/Stata15/StataMP.app/Contents/MacOS//stata-mp"</pre>
knitr::opts chunk$set(engine.path=list(stata=stataexe))
## ExPanDaR: Explore Panel Data Interactively
  library(ExPanDaR)
    ## type ExPanD() in the Console
setwd("/Users/miguelportela/Documents/GitHub/prjs/logs")
library(haven)
library(ggplot2)
nlswork <- read_dta("/Users/miguelportela/Documents/GitHub/prjs/data/nlswork.dta")</pre>
nls<-data.frame(nlswork)
```

```
attach(nlswork)
head(nlswork)
library(stargazer)
stargazer(nls,
                                           title = "Summary statistics",
                                            label="tab1",
                                           table.placement = "ht",
                                           header=FALSE)
library(dplyr)
library(dlookr)
library(ggplot2)
\#\#eda\_report(nlswork, output\_dir = \#/Users/miguelportela/Documents/GitHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/reports/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/ditHub/prjs/d
## The data
names(nlswork)
 ##summary(nlswork)
## Missing values
library("visdat")
         vis_dat(nlswork)
\textit{## https://cran.r-project.org/web/packages/naniar/vignettes/naniar-visualisation.html}
library(naniar)
         vis_miss(nlswork)
         gg_miss_upset(nlswork)
 ## GRAPHS
dplyr::glimpse(nlswork$ln_wage)
d <- density(ln_wage)</pre>
plot(d)
```

```
plot(nls$ln wage,nls$ttl exp)
ggplot(nlswork,
       aes(x = hours,
           y = year)) +
geom_miss_point()
ggplot(nlswork,
       aes(x = hours,
           y = year)) +
geom_miss_point() +
facet_wrap(race)
stats <- summary(nlswork$age)</pre>
library(stargazer)
stargazer(cars,
          title = "Summary table with stargazer",
          label="tab1cars",
          table.placement = "H",
          header=FALSE)
library(stargazer)
model1 <- lm(speed ~ dist, data = cars)</pre>
model2 <- lm(speed ~ dist, data = cars)</pre>
model3 <- lm(dist ~ speed, data = cars)</pre>
stargazer(model1, model2, model3,
          title = "Regression table with stargazer",
          label="tab2",
          table.placement = "H",
          column.labels = c("M1", "M2", "M3"),
          model.numbers = FALSE,
          header=FALSE)
plot(cars$speed, cars$dist)
mtcars$cyl <- as.factor(mtcars$cyl) # Convert cyl to factor</pre>
library(ggplot2)
ggplot(mtcars, aes(x=wt, y=mpg, shape=cyl)) + geom_point() +
  labs(x="Weight (lb/1000)", y = "Miles/(US) gallon",
       shape="Number of \n Cylinders") + theme_classic()
library(plotly)
p <- plot_ly(cars, type = "scatter", mode="markers",</pre>
```

```
x=\simspeed,
        v=~dist)
Sys.setenv('MAPBOX TOKEN' = '12423423') # set arbitrary token
orca(p, "logs/plotly-plot.pdf")
import sys
print(sys.version)
import json
##from json.decoder import JSONDecodeError
import requests
import numpy as np
import pandas as pd
## INE: https://www.ine.pt/ine/json_indicador/pindica.jsp?
## op=2&varcd=0008074&Dim1=S7A2015&Dim2=200&Dim3=3&lang=PT
# api-endpoint
URL = "https://www.ine.pt/ine/json indicador/pindica.jsp"
# define parameters
OP="2"
VARCD="0008074"
DIM1="S7A2015"
DIM2="200"
DIM3="3"
LANG="PT"
# defining a params dict for the parameters to be sent to the API
PARAMS = {'op':OP, 'varcd':VARCD, 'Dim1':DIM1, 'Dim2':DIM2, 'Dim3':DIM3, 'lang':LANG}
# sending get request and saving the response as response object
r = requests.get(url = URL,params=PARAMS)
# extracting data in json format
data = r.json()
```

```
valor = data[0]['Dados']['2015'][0]['valor']
valor
  cd /Users/miguelportela/Documents/GitHub/prjs/pdfs
    find . -name '*.pdf' -print0 | xargs -0 -n1 pdfsandwich -gray
    find . -name '*ocr.pdf' -print0 | xargs -0 -n1 pdftotext
import os
import numpy as np
import pandas as pd
import re
## CHECK PyPDF2
## wget -A pdf -m -p -E -k -K -np https://joram.madeira.gov.pt/joram/4serie/
## find . -name '*.pdf' -print0 | xargs -0 -n1 pdfsandwich -gray
## find . -name '*ocr.pdf' -print0 | xargs -0 -n1 pdftotext
# Create list with .txt files for the specified folder
files_list = list()
for (dirpath, dirnames, filenames) in os.walk('/Users/miguelportela/Documents/bte/pdfs_t
    files_list += [os.path.join(dirpath, file)
                   for file in filenames if file.endswith('.txt')]
##print("START:FILES -- list")
##print(files_list)
##print("END:FILES -- list")
p1 = r'PORTARIA'
p2 = r'EXTENSAO'
p3 = r'Materiais'
p5 = r'PE das'
linha = []
output = []
other = []
palavra = []
```

```
source = []
for file in files_list:
   f = open(file, "r", encoding='latin8')
   data = f.read()
   f.close()
   line = []
   nh = 0
   tmp1 = str(data)
    #print(tmp1)
   tmp2 = tmp1.splitlines()
    #print(tmp2)
    for n,tmp3 in enumerate(tmp2):
        #print(tmp3)
        if (tmp3.find("PE das") == 0):
            tmp4 = tmp3 + tmp2[2]
            line.append(tmp4)
            #print(n)
            nh = 1
        elif (nh == 1):
            nh = 0
            continue
        elif (nh == 0):
            line.append(tmp3)
   print(line)
   print(" ")
   print("FILE: ", file[46:-4])
   for num, word in enumerate(line):
            if num == 0:
                continue
            else:
                match1 = re.search(p1, word)
                match2 = re.search(p2, word)
```

```
match3 = re.search(p3, word)
match4 = re.search(r'\d{9}', word)
match5 = re.search(p5, word)
##print(" ")
##print("START: ",num)
if match1:
        ##print(" ")
        print("match 1")
        if match4:
            ##print(" ")
            print("match 4")
            linha.append(num)
            output.append(re.search(r'\d{9}', word).group())
            other.append("vazio")
            palavra.append(p1)
            source.append(file[46:-4])
elif match2:
            ##print("
           print("match 2")
            linha.append(num)
            output.append(re.search(r'\d{9}', word).group())
            other.append("vazio")
            palavra.append(p2)
            source.append(file[46:-4])
elif match3:
            ##print("
            print("match 3")
            linha.append(num)
            output.append(re.search(r'\d{9}', word).group())
            other.append("vazio")
            palavra.append(p3)
            source.append(file[46:-4])
elif match5:
            ##print("
                       ")
            print("-> match 5")
            ##word.sub(" e o ", " e a ",1)
            print(word)
            linha.append(num)
```

```
if (word.find(" e o ") > 0):
                                print("11111")
                                output.append((word.split("re a", 1)[1]).split(" e o ",
                                other.append((word.split("re a", 1)[1]).split(" e o ",
                            elif (word.find(" e a ") > 0):
                                print("99999")
                                output.append((word.split("re a", 1)[1]).split(" e a ",
                                other.append((word.split("re a", 1)[1]).split(" e a ",
                            palavra.append(p5)
                            source.append(file[46:-4])
## o parágrafo tem de estar na mesma linha e temos de ter 'e a' em vez de 'e o'
df = pd.DataFrame({'linha': linha, 'output': output,
                   'outra': other, 'source': source})
print(df)
df.to_csv('data/PE.csv', index=False)
df.to_stata('data/PE.dta', write index = False)
quiet cd "/Users/miguelportela/Documents/GitHub/prjs/logs"
quiet import delimited "/Users/miguelportela/Documents/GitHub/prjs/data/PE.csv", encodir
tab source
python3 /Users/miguelportela/Documents/GitHub/prjs/chunks/python_chunk.py
quietly{
cd /Users/miguelportela/Documents/GitHub/prjs/chunks
use /Users/miguelportela/Documents/GitHub/prjs/data/nipcs, clear
compress
contract nipc
drop _freq
drop if nipc == .
format %12.0f nipc
}
codebook nipc
tab nipc
```

```
## This is a julia language chunk.
## In julia, the command without ending semicolon will trigger the display
## so is JuliaCall package.
## The julia display will follow immediately after the corresponding command
## just as the R code in R Markdown.
using ReadStat
using StatFiles
using StatsBase
using DataFrames
using FixedEffectModels
Otime results hdfe1 = reg(DataFrame(load("/Users/miguelportela/Documents/GitHub/prjs/data
@time results_hdfe2 = reg(DataFrame(load("/Users/miguelportela/Documents/GitHub/prjs/data
using RegressionTables
regtable(results_hdfe1,results_hdfe2; renderSettings = latexOutput("logs/hdfe_output.tex
VERSION
library(JuliaCall)
  julia_eval("results_hdfe2")
betas <- julia_eval("coef(results_hdfe2)")</pre>
r2 <- julia_eval("r2(results_hdfe2)")
use /Users/miguelportela/Documents/GitHub/prjs/data/data_short, clear
timer on 1
    reghdfe lnrealwage education lnsales, absorb (workerid firmid year)
timer off 1
timer list 1
timer clear 1
library(lfe)
data_short <- read_dta("/Users/miguelportela/Documents/GitHub/prjs/data/data_short.dta")</pre>
system.time(est_hdfe <- felm(data_short$lnrealwage ~ data_short$education + data_short$</pre>
```

```
summary(est_hdfe)
library(stargazer)
library(Statamarkdown)
stataexe <- "/Applications/Stata15/StataMP.app/Contents/MacOS//stata-mp"</pre>
knitr::opts chunk$set(engine.path=list(stata=stataexe))
setwd("/Users/miguelportela/Documents/GitHub/prjs/logs")
rm(list = ls())
library(haven)
nlswork <- read_dta("../data/nlswork.dta")</pre>
auto <- read_dta("../data/auto.dta")</pre>
attach(nlswork)
regs1 <- lm(auto$price ~ auto$mpg + auto$weight)</pre>
regs2 <- lm(auto$price ~ auto$mpg + auto$weight + auto$rep78)</pre>
regs3 <- lm(auto$price ~ auto$mpg + auto$weight + auto$rep78 + auto$trunk)
regs4 <- lm(ln_wage ~ union)</pre>
regs5 <- lm(ln wage ~ union + collgrad)</pre>
regs6 <- lm(ln_wage ~ union + collgrad + age)
##summary(auto)
##summary(regs1)
## https://www.jakeruss.com/cheatsheets/stargazer/
nls<-data.frame(nlswork)</pre>
stargazer(nls, summary.stat = c("n", "p75", "sd"), summary.logical = FALSE,
          title = "Summary table",
          label="tab23",
          table.placement = "ht",
          header=FALSE)
stargazer(regs1, regs2, regs3,
          title = "Regression table with stargazer",
          label="tab3",
```

```
table.placement = "ht",
          column.labels = c("M1", "M2", "M3"),
          model.numbers = FALSE,
          header=FALSE, keep=c(0,1,2,3))
attach(auto)
library(naniar)
vis_miss(nlswork)
# plot(y=price, x=mpg)
library(stargazer)
stargazer(cars,
          title = "Summary 24",
          label="tab24",
          table.placement = "ht",
          header=FALSE)
quiet sysuse auto
sum price
tab rep78
quiet cd "/Users/miguelportela/Documents/GitHub/prjs/logs"
quiet use ../data/nlswork, clear
twoway (kdensity ln_wage if collgrad == 0) | (kdensity ln_wage if collgrad == 1), schen
graph export "/Users/miguelportela/Documents/GitHub/prjs/logs/density.pdf", replace
use ../data/data_full, clear
        quiet generate lngdp = ln(rgdpwok)
        quiet ge lnk = ln(capital)
        label var rgdpwok "Real GDP per worker"
        label var education "Education (in years)"
        label var capital "Capital"
        label var open "Degree of openness"
```

```
// # regression analysis
    quiet reg lngdp education
        estimates store r1
    quiet reg lngdp education lnk
        est store r2
    reg lngdp education lnk openk i.year
        est store r3
outreg, clear
    quiet estimates restore r1
        outreg using growth_analysis_frag, tex fragment replace rtitles("Education" \ "'
                */ drop( cons) /*
                */ ctitle("","Simple model") /*
                */ nodisplay variabels bdec(4) se starlevels(10 5 1) starloc(1) summsta
    quiet estimates restore r2
        outreg using growth_analysis_frag, tex fragment merge rtitles("Education" \ "" \
                */ drop( cons) /*
                */ ctitle("","Include capital") /*
                */ nodisplay variabels bdec(3) se starlevels(10 5 1) starloc(1) summsta
    quiet estimates restore r3
        outreg using growth_analysis_frag, tex fragment merge rtitles("Education" \ "" \
                */ drop( cons 1975.year 1980.year 1985.year 1990.year) /*
                */ ctitle("","Full model") /*
                */ nodisplay variabels bdec(1) se starlevels(10 5 1) starloc(1) summsta
sum lngdp
use /Users/miguelportela/Documents/GitHub/prjs/data/data_full, clear
        quiet generate lngdp = ln(rgdpwok)
      summarize lngdp
file open myfile using example.txt, write replace
file write myfile `"`r(mean)'"'
file close myfile
unlink("example.txt")
version
//ado describe
```

```
findfile xtabond2.ado
checksum "/Users/miguelportela/Library/Application Support/Stata/ado/plus/x/xtabond2.ado
// PUTEXCEL
cd "/Users/miguelportela/Documents/GitHub/prjs/logs"
quiet use ../data/graph_data, clear
    codebook, compact
           putexcel clear
            putexcel set descriptives.xlsx, sheet("Avg. Educ. & desc.") replace
gen first = substr(country,1,1)
    levelsof first,local(ff)
   foreach vv of local ff {
        di _new(3) "Country's first letter: `vv'"
        preserve
        quiet keep if first == "`vv'"
        quiet unique country
            if r(unique) > 5 {
            di _new(2) " Number of countries: " r(unique) _new(1)
            quietly {
                collapse (mean) lngdp education,by(country)
                    putexcel set descriptives.xlsx, sheet("FIRST LETTER `vv'") modify
                    regress lngdp education
                            matrix list r(table)
                        matrix results = r(table)
                            mat 1 results
```

```
mat b = results[1,1...]
                      mat t = results[3,1...]
                      putexcel C2="Coef." F2="t"
                      putexcel B3 = matrix(b), rownames nformat(number d2) right
                      putexcel D3 = matrix(t), nformat("0.00")
               }
           }
           if r(unique) <= 5 {</pre>
               }
       restore
}
// tabulate, summarize() -- EXAMPLE
tabulate first year, summarize(education) nost nof noob
collapse (mean) education, by (first year)
reshape wide education, i(first) j(year)
mkmat education*,matrix(mean educ) rownames(first)
putexcel set descriptives.xlsx, sheet("Mean Education") modify
   putexcel C2="1960" D2="1965" E2="1970" F2="1975" G2="1980" H2="1985" I2="1990" J2="1
   putexcel B3 = matrix(mean educ), rownames nformat(number d2) right
plot(x = mpg, y = price,
    pch = 16, frame = FALSE,
    xlab = "wt", ylab = "mpg", col = "#2E9FDF")
cat(paste("#", capture.output(sessionInfo()), "\n", collapse =""))
  # or use message() instead of cat()
import sys
print(sys.version)
VERSION
version
//ado describe
```

9.3 Exploratory data analysis report

References

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