Environmental HW 5

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1 1 Hourly Data (Stata)

Below is the table of results from the *twowayfeweights* syntax:

```
. twowayfeweights energy id devicegroup treatment, type(feTR)
The treatment variable in the regression varies within some group * period cells.
The results in de Chaisemartin, C. and D'Haultfoeuille, X. (2020) apply to two-way fixed effects regressions
with a group * period level treatment.
The command will replace the treatment by its average value in each group * period.
The results below apply to the two-way fixed effects regression with that treatment variable.


Under the common trends assumption,
the TWFE coefficient beta, equal to 0.0000, estimates a weighted sum of 997 ATTs.
288 ATTs receive a positive weight, and 709 receive a negative weight.
1000 (g,t) cells receive the treatment, but the ATTs of 3 cells receive a weight equal to zero.
------------------------------------------------------
Treat. var: treatment   # ATTs      Σ weights
------------------------------------------------------
Positive weights        288         1.6308
Negative weights        709         -0.6308
------------------------------------------------------
Total                   997         1.0000
------------------------------------------------------
```

The number of treated cohorts is 288,000. This was obtained from a query of the count of non-missing variables for each cohort.

There are 709 negative weights.

I was unable to estimate the ATT when attempting to execute the following syntax:

xtdidregress (energy temperature precipitation relativehumidity id) (treatment), group(cohort) time(date) vce(cluster zip)

The errors received was " *'id* not nested within *cohort*;" I am unsure how to resolve this but I suspect it's a result of how I generated the treatment cohort variable, called *cohort*.

2 2 Daily Data (Stata)

The first problem is that I do not have 30,000 observations! I now know for a fact that something is gravely wrong with my cohort treatment variable. This prevents me from running the TWFE regression and from proceeding to the event study. I will work with the prof to get solutions to my mistakes.