

Data for purposes of replication

Methods Matter: P-Hacking and Publication Bias in Causal Analysis in Economics
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This document provides a description of the purpose of each data set and program to replicate Tables and Figures in “Methods Matter: P-Hacking and Publication Bias in Causal Analysis in Economics” and its online Appendix. Programs are written in **Stata**, and data sets are compatible with Stata 13 and above.

Data folder

The **Data** folder contains four data sets:

- **Fstat.dta**, in which an observation is an f-statistic in an IV journal article and which is used to produce Figures 5 and A15 and Table A25 in the paper,
- **MM Data with WP.dta**, in which an observation is a test statistic and which is used to produce Tables A27 and A28 and Figures 6, A19, A20, A21, and A22,
- **Star Wars Data.dta**, in which an observation is a test statistic and which is used to produce Figures 3a, A1, and A13. This data set was built using the test statistics from ‘Brodeur, et al. Star wars: The empirics strike back. American Economic Journal: Applied Economics 8.1 (2016): 1-32’. We categorized articles by method and kept only coefficients of interest,
- **MM Data.dta**, in which an observation is a test statistic and which is used to produce the remaining tables and figures.

Do-files

The **Do** folder contains seven do-files:

- **make setup.do** is a setup program that installs all packages,
- **make AK model csv.do** is the code that produces .csv’s which can then be inputted into the online app at <https://maxkasy.github.io/home/metastudy/>,
- **make caliper tables.do** is the code that reproduces Tables 4, A12, A13, A14, A15, A16, A17, A18, A19, A20, A21, A22, A23, A26, A27, A28, A29, A30, A31, A32, A33 and A35,
- **make excess coefficients tables.do** is the code that reproduces Tables A23 and A24,

- `make figures.do` is the code that reproduces Figures 1a, 1b, 2, 3a, 3b, 4, 5a, 5b, 6, A1, A2, A3, A4, A5, A6, A7, A8, A9, A10, A11, A12, A13, A14, A15, A16, A17, A18, A19, A20, A21, A22, A23, A26, A27 and A28.
- `make randomization tables.do` is the code that reproduces Table 3, A3, A4, A5, A6, A7, A8, A9, A10, A11 and A25.
- `make summary tables.do` is the code that reproduces Tables 2, A2 and A34.

Only the first few lines of these do-files should be modified in order to specify the Stata working directory. Note that Tables 1, 5 and A1 are manually made.