

# ECON7103HHW06

sors3 Ors

February 2024

## 1 Hourly data - Stata

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1. The number of treated cohorts is 539
2. the number of positive weights is 145467 and the negative weights is 48547
3. Table ?? 1 shows the regression results of TWFE regression with hourly data.

	VARIABLES	(1) energy
	treatment	-0.0434*** (0.000232)
	temperature	0.00461*** (1.21e-05)
	precipitation	-0.000644 (0.00200)
[]article	relativehumidity	0.00230*** (5.76e-06)
	Constant	0.539*** (0.00111)
	Observations	720,000
	R-squared	0.664
	Robust standard errors in parentheses	
	*** p<0.01, ** p<0.05, * p<0.1	

Table 1: TWFE hourly-data results

## 2 Daily data - Stata

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1. Table ?? 2 indicates daily data results. To compare the hourly ATT and daily ATT, we may want to multiply hourly treatment by 24 and compare the results.  $24 \times 0.0434 = -10.416$ , which is very similar to the daily average treatment. Also, they are both significant. However, the reason for the difference can be the time of the treatment start. For example, the hours of the day can be different.
2. See Figure ?? 1
3. \* I cannot run the result. It says that "command matsort is unrecognized". See Figure ?? 2
4. See Figure ?? 3

VARIABLES	(1)
	energy
treatment	-0.936*** (0.00557)
temperature	0.111*** (0.000379)
precipitation	0.0681 (0.188)
relativehumidity	0.0552*** (0.000189)
Constant	12.88*** (0.0341)
Observations	30,000
R-squared	0.972
Robust standard errors in parentheses	
*** p<0.01, ** p<0.05, * p<0.1	

Table 2: TWFE daily-data results

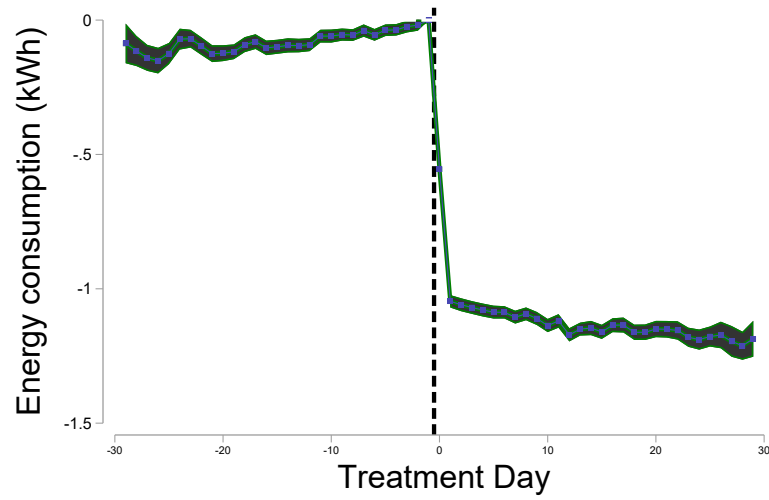


Figure 1: Results with reghdfe

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> 391      lag29 | -1.185873   .0340873  -34.79   0.000   -1.252764   -1.118
> 982      _cons | 12.84781   .0300223  427.94   0.000    12.7889    12.90
> 673

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> —

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Absorbed degrees of freedom:

Absorbed FE	Categories	- Redundant	= Num. Coefs
id	1000	1000	0 *

\* = FE nested within cluster; treated as redundant for DoF computation  
command matsort is unrecognized  
r(199);

Figure 2: Results with eventdd

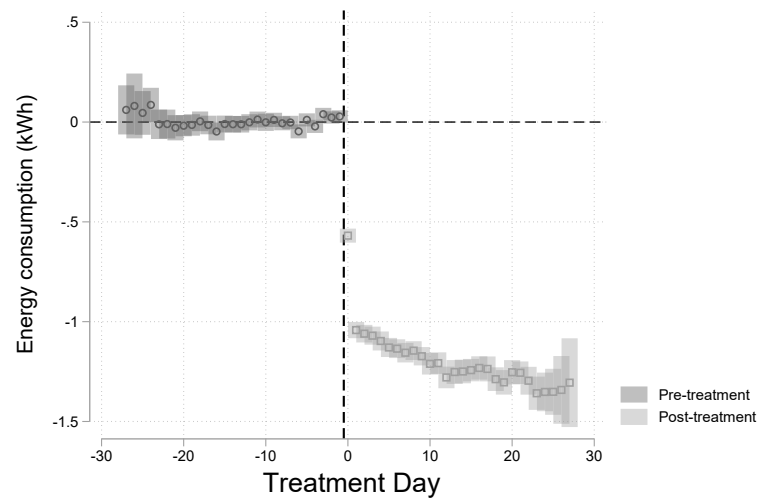


Figure 3: Results with csdid