STaTa

Statistics/Data analysis

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```
      name:  <unnamed>
       log:  G:\My Drive\Work\Papers\PCIV code\sample_log.smcl
  log type:  smcl
 opened on:  18 Aug 2023, 14:08:50
```

1 . do "G:\My Drive\Work\Papers\PCIV code\sample_do.do"

2 .
3 . global basedirectory "G:\My Drive\Work\Papers\PCIV code\"

4 . cd "$basedirectory"
  G:\My Drive\Work\Papers\PCIV code

5 . use temp_all.dta, clear

6 .
7 . pciv logvolume tm1-tm359 dat (logprice = logtax), cluster(statefip) first rf

First Stage Regression: logprice as Dependent Variable

	Coefficient	Std. Err.	t-Stat
logtax	**0.282**	**0.066**	**4.260**

F-stat: 58.348

Reduced Form Regression Results

	Coefficient	Std. Err.	t-Stat
logtax	**-0.257**	**0.359**	**-0.716**

Second Stage Regression Results

	Coefficient	Std. Err.	t-Stat
logprice	**-0.551**	**0.227**	**-2.430**

8 .
9 . pciv logvolume tm1-tm359 dat (logprice = logtax), cluster(statefip) first rf wt(wt)

First Stage Regression: logprice as Dependent Variable

	Coefficient	Std. Err.	t-Stat
logtax	**0.253**	**0.070**	**5.230**

F-stat: 61.159

Reduced Form Regression Results

	Coefficient	Std. Err.	t-Stat
logtax	**-0.264**	**0.380**	**-1.009**

Second Stage Regression Results

	Coefficient	Std. Err.	t-Stat
logprice	**-0.555**	**0.240**	**-3.351**

```
10.
11.
12.
  end of do-file

13. keep logvolume tm1-tm359 dat logprice logtax statefip wt flogprice f2logprice llogpr
  > ice l2logprice flogtax f2logtax llogtax l2logtax

14. save sample_data.dta, replace
  file sample_data.dta saved

15. log close
        name:  <unnamed>
         log:  G:\My Drive\Work\Papers\PCIV code\sample_log.smcl
    log type:  smcl
   closed on:  18 Aug 2023, 14:36:11
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```