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Replication materials for

Feng Ling, Li Jianan, Li Zhiyuan and Sun Puyang "Deviations from the Law of One Price: A Non-bilateral Perspective", revised and resubmitted to ***Journal of International Economics***.

This folder contains 1 do-file and 10 data files for replication:

i) do_file folder: 1) do file for replication.do

ii) data folder:1) Figure 1.dta

2) Figure 2.dta

3) Figure 3.dta

4) Table 1 China import tariff reductions.dta

5) Table 2 Price data coverage.dta

6) Table 3-7 LOP deviations and tariff.dta

7) Table 8-11 Import intensity and IV.dta

8) Table 12 Panel convergence.dta

9) Table 13 SUR two periods.dta

10) Table 14 ESTAR two periods.dta

In the do_file folder, do_file_for_replication.do is the Stata program (version 16) that loads in .dta files and replicates all tables and figures of the main paper. While running this program, all figures and table contexts, and a log file with all raw

results will be generated and saved in the results folder.

In the data folder, three graph data files (i.e., Figure_1.dta, Figure_2.dta and Figure_3.dta) contain all the variables necessary to replicate the figures. Seven data sets are provided to replicate all the tables, and their names are labeled as the tables' names. Note that all variables are labelled inside the .dta file. For further information, please refer to the main text. For Table 1 and 2, the descriptive summaries in the table will be given in the Stata main-screen while the corresponding data is run by the do-file. From Table 3 to 14, all the regression results are replicated as the table output separately.

In the results folder, there is a log file, Replication results log file.txt, including all raw result output, and there are all the replicated figures and Table 3 to 14. The context of Table 1 and 2 can be found in the beginning of log file. While running the do_file in the do_file folder, the new replication results will be generated and replaced the original context.