README for STATA Files

**Data files:**

1. RawData.dta: Stata file for raw data (see Appendix A for more detailed introduction).
2. IntLibData.dta: data file for estimations, used to replicate all tables of estimation results
3. CaliData.dta: data file for calibration, used to replicate Table B.2 and B.3
4. SumStat.dta: data file for summary statistics, used to replicate Table B.1

**Do files:**

1. RunGenDataSet.do, do file to generate IntLibData.dta, CaliData.dta and SumStat.dta from RawData.dta
2. Run\_MainText\_Table2Col1.do, do file to replicate Column 1 in Table 2 in the main text
3. Run\_MainText\_Table2Col2.do, do file to replicate Column 2 in Table 2 in the main text
4. Run\_MainText\_Table2Col3.do, do file to replicate Column 3 in Table 2 in the main text
5. Run\_OnlineApp\_TableB*x*.do, do file to replicate Table B*x* in the online appendix
6. Run\_OnlineApp\_TableB*x*Col*y*.do, do file to replicate Column *y* in Table B*x* in the online appendix