

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_TableBx.do, do file to replicate Table Bx in the online appendix
6. Run_OnlineApp_TableBxColy.do, do file to replicate Column y in Table Bx in the online appendix