Read me on "Two-Way Fixed Effects and Differences-in-Differences with Heterogeneous Treatment Effects: A Survey"

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This document describes the datasets and the programs needed to replicate the empirical analysis in Section 4 of the paper. The main files in the replication package are the Stata program code_Ectj_final.do and the (Stata) dataset Divorce-Wolfers-AER.dta. More details about this dataset can be found in Wolfers (2006a) and the replication data (Wolfers, 2006b).

To reproduce all the results, one must execute code_Ectj_final.do. In this file, the path of the current directory where the data are saved must be indicated. Figure 3 of the paper is then saved in the current directory as graphs.pdf. The results in Table 1 are displayed at the end of the Results window.

The Stata program calls the commands csdid, did_imputation, did_multiplegt, eventstudyinteract and twowayfeweights. In turn, these commands require the commands avar, reghdfe, ftools and moremata. The versions of these commands that we used to obtain the results (and the other commands called by these commands) are saved in the subfolder adofiles. Alternatively, the latest versions of these commands can be obtained by typing:
ssc install (name_of_command), replace
Using the latest versions of these commands may imply some changes in the results, however. Note also that we obtained our results with Stata 15.1, on either Windows or macOS. The code takes around 25 minutes to run on our personal computers.

Finally, we also provide in the replication package Divorce-Wolfers-AER.csv, which is the .csv version of the dataset.

Bibliography

Wolfers, Justin (2006a). Did Unilateral Divorce Laws Raise Divorce Rates? A Reconciliation and New Results. The American Economic Review, 96(5), 1802-1820.

Wolfers, Justin (2006b). Replication data for: Did Unilateral Divorce Laws Raise Divorce Rates? A Reconciliation and New Results. Nashville, TN: American Economic Association [publisher], 2006. Ann Arbor, MI: Inter-university Consortium for Political and Social Research [distributor], 2019-12-07. https://doi.org/10.3886/E116250V1