The Weight of the Crisis: Evidence from Newborns in Argentina

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Readme, instructions for replication and other information

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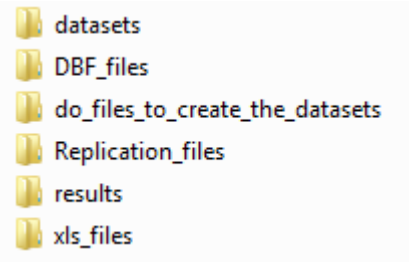
Technical requirements for running the replication files:

- *Operating system: Microsoft Windows 7*
- *Software: STATA MP 11.2*

The folder Data_Replication_Files_RESTAT contains the following subfolders:



Before proceeding, you must download the folder Data_Replication_Files_RESTAT to your directory ("directory_name").

Before running the do file, make sure you replace "directory_name" with the actual name of your directory.

A. Replication of the paper: How to replicate the results of the paper?

A1. The subfolder Replication_files contains the .do file Figures_1_2_Tables_1_to_5, which replicates the results in the paper (Figures 1 and 2, Tables 1, 2, 3, 4 and 5).

Note 1: The infant mortality rate, the neonatal mortality rate, the birth rate, the interest rate spread, the poverty head count ratio, and the health expenditure per capita PPP come from the *World Development Indicators, World Bank*. See below (B11).

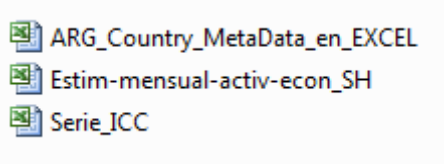
Note 2: The economic activity index comes from the INDEC (*Instituto Nacional de Estadísticas y Censos*). See below (B12). For the HP-cyclical component of the log of the economic activity index see also B12.

Note 3: In column (1), Table 4, page 558, it is 128.88 not -128.88. We don't know why the publisher added the negative sign. This negative sign was not in the proofs we received.

A2. The subfolder results contains the .log file output_Tables, which contains the results of Tables 1, 2, 3, 4 and 5.

B. Constructing the dataset: How to construct the final dataset?

B1. The subfolder xls_files contains the following .xls files:



B11. The first file (ARG_Country_MetaData_en_EXCEL.xls) is the source of the infant mortality rate, the neonatal mortality rate, the birth rate, the interest rate spread, the poverty head count ratio, and the health expenditure per capita PPP. All of them come from the *World Development Indicators, World Bank*. Last accessed: February 10, 2013.[1]

B12. The second file (Estim-mensual-activ-econ_SH.xls), from the INDEC (*Instituto Nacional de Estadísticas y Censos*), is the source of the EAI (annual economic activity index). In the .xls file (Last accessed: August 19, 2014)[2], the EAI is called the *Índice Mensual de Actividad Económica Serie Original*, 1993 = 100. In addition, this file contains the seasonally adjusted economic activity index (*Índice Mensual de Actividad Económica Serie Desestacionalizada*, 1993=100), which we use to construct the HP-cyclical component. We apply the HP-filter to the monthly log seasonally adjusted economic activity index (log of the *Índice Mensual de Actividad Económica Serie Desestacionalizada*, 1993=100) from January 1993 through December 2006. Since we are using monthly data, we follow Ravn and Uhlig (2002) and choose a smoothing parameter of 129,600.

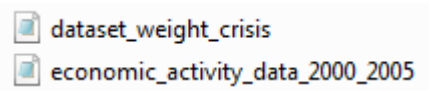
The .dta file 1993_2006_econ_activity.dta, stored in the subfolder datasets (see C2 below), contains the following variables

Table of Variables of 1993_2006_econ_activity.dta	
VARIABLE	**LABEL // DEFINITION**
index_sad	Índice Mensual de Actividad Económica Serie Desestacionalizada, 1993=100
t2	Date (1993m1, ..., 2006m12)
year	Year

B13. The last file (Serie_ICC.xls) contains information on the **ICC_Nacional**, the national consumer confidence index in Argentina, available from March 2001 and elaborated by the CIF (*Centro de Investigación y Finanzas*) of Universidad Torcuato Di Tella. It it based on a monthly survey of consumer expectations similar to surveys used in OECD countries. Last accessed: August 19, 2014.[3]

[1] http://api.worldbank.org/datafiles/ARG_Country_MetaData_en_EXCEL.xls
[2] http://www.indec.mecon.ar/nuevaweb/cuadros/17/Estim-mensual-activ-econ_SH.xls
[3] http://www.utdt.edu/download.php?fname=_133036398737682600.xls

B2. The subfolder do_files_to_create_the_datasets contains the .do files:



B21. The second .do file (economic_activity_data_2000_2005.do) calls the 1993_2006_econ_activity.dta from the subfolder datasets (see C2 below) to generate the economic_activity_data_2000_2005.dta file, which contains the following variables:

Table of Variables of economic_activity_data_2000_2005.dta	
VARIABLE	**LABEL // DEFINITION**
CC_T3r	Average HP-Cyclical component 1-3 months before birth
CC_T2r	Average HP-Cyclical component 4-6 months before birth
CC_T1r	Average HP-Cyclical component 7-9 months before birth
CC_duringr	Average HP-Cyclical component 1-9 months before birth
CC_after	Average HP-Cyclical component 1-9 months after birth
time	1 (Jan 2000), ..., 72 (Dec 2005)

This file is stored in the subfolder datasets (see C2 below).

B22. The first .do file (dataset_weight_crisis.do) calls the files bw2000.dta, bw2001.dta, bw2002.dta, bw2003.dta, bw2004.dta, bw2005.dta and bw2006.dta from the subfolder DBF_files and

(1) destrings them (if required),

(2) checks and cleans the date of birth (if required) --e.g., it makes sure that the month of birth is between 1 and 12,

(3) drops redundant variables and creates a file that contains live births born from 2000 through 2005,

(4) creates and cleans the required variables to conduct the empirical analysis,

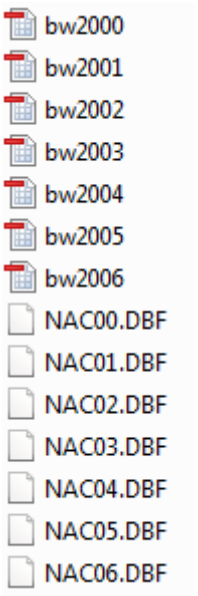
(5) joins the data on newborns with the data on monthly economic indicators (economic_activity_data_2000_2005.dta).

The final output of this do file is the final dataset dataset_weight_crisis.dta, which is stored in the subfolder datasets (see C2 below).

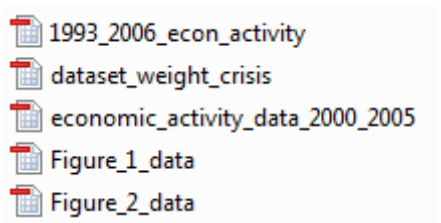
Table of Variables of dataset_weight_crisis.dta	
VARIABLE	**LABEL // DEFINITION**
year	Year of birth
month	Month of birth
bw	Birth weight (g)
LBW	Low Birth Weight (1 if Birth weight ≤ 2,500 g, 0 otherwise)
gestl	Gestational length (weeks)
female	Sex of the child (1 if female, 0 if male)
age	Mother's age (years)
mprores	Mother's province of residence (2 if Capital Federal, 6 if Buenos Aires, 10 if Catamarca, 14 if Córdoba, 18 if Corrientes, 22 if Chaco, 26 if Chubut, 30 if Entre Ríos, 34 if Formosa, 38 if Jujuy, 42 if La Pampa, 46 if La Rioja, 50 if Mendoza, 54 if Misiones, 58 if Neuquén, 62 if Rio Negro, 66 if Salta, 70 if San Juan, 74 if San Luis, 78 if Santa Cruz, 82 if Santa Fe, 86 if Santiago del Estero, 90 if Tucumán 90, 94 if Tierra del Fuego)
heduc	Mother's high education (1 if high-school or +, 0 otherwise)
partner	Marital status (1 if living with a partner, 0 otherwise)
preg_m	Parity (number of births): total number of births (including current one) equals 1 (0 or 1), 2, 3, or 4 (4 or more)
age_category	Mother's age category: 1 if 15-19, 2 if 20-24, 3 if 25-29, 4 if 30-34, 5 if 35-39, 6 if 40-44 and 7 if 45-49
time	1 (Jan 2000),..., 72 (Dec 2005)
CC_T3r	Average HP-Cyclical component 1-3 months before birth
CC_T2r	Average HP-Cyclical component 4-6 months before birth
CC_T1r	Average HP-Cyclical component 7-9 months before birth
CC_duringr	Average HP-Cyclical component 1-9 months before birth
CC_after	Average HP-Cyclical component 1-9 months after birth

C. Additional information

C1. The subfolder DBF_files contains the registry of live births in .DBF format for the years 2000, 2001, 2002, 2003, 2004, 2005 and 2006 (NAC00.DBF, NAC01.DBF, NAC02.DBF, NAC03.DBF, NAC04.DBF, NAC05.DBF and NAC06.DBF) from the DEIS (*Dirección de Estadísticas e Información en Salud*): http://www.deis.gov.ar.[4] It also contains the files in .dta format (bw2000.dta, bw2001.dta, bw2002.dta, bw2003.dta, bw2004.dta, bw2005.dta and bw2006.dta)



C2. The subfolder datasets contains the following files:



The first three files have been already described (see above).

Figure_1_data.dta is a file with the variables **bw** and **index**. Sources: **bw** is the annual average birth weight from Table 1 in Bozzoli, Quintana-Domeque, and Todeschini (2012), Bozzoli_Quintana_Domeque_Todeschini_2012, available in the folder of replication files; **index** is the annual economic activity index (*Indice Mensual de Actividad Económica Serie Original , 1993 = 100*) from the INDEC. Last accessed: August 19, 2014.[5]

Figure_2_data.dta contains information on the **ICC_National** (see B13 above) together with the **C_C,** the HP-Cyclical component, which is constructed applying the HP-filter to the monthly log seasonally adjusted economic activity index (log of the *Indice Mensual de Actividad Económica Serie Desestacionalizada, 1993=100*) from January 1993 through December 2006, and using a smoothing parameter of 129,600 (see above).

[4] Any researcher interested in using these files should contact the DEIS: informacion@deis.gov.ar
[5] http://www.indec.mecon.ar/nuevaweb/cuadros/17/Estim-mensual-activ-econ_SH.xls

References

Bozzoli, Carlos, Climent Quintana-Domeque and Federico Todeschini (2012) "La evolución del peso al nacer en Argentina durante el período 1997-2009," mimeograph, Universitat d'Alacant.

Ravn, Morten, and Harald Uhlig (2002) "On adjusting the Hodrick-Prescott Filter for the Frequency of Observations," *The Review of Economics and Statistics*, 84:2, 371-376.