```
-------------------------------------------------------------------------------------------
> ---
      name:  <unnamed>
       log:  C:\Users\Jon Rogowski\Dropbox\American Policymaking Project\papers\unilat
> era
> l_presidency\replication materials\upload_to_dataverse\stata_replications_log.log
  log type:  text
 opened on:  10 Nov 2023, 17:25:24

. do "C:\Users\JONROG~1\AppData\Local\Temp\STD669c_000000.tmp"

. ********************************************************
. * Table 2: Presidential Approval and Unilateral Activity *
. ********************************************************
.
. use "approval_unilateral.dta", clear

.
. ** Top panel
. quietly var newapprovalkalman eosnytwithinyear, lag(1/2) exog(jfk-trump dg ics war a
> nyl
> aw)

. vargranger

   Granger causality Wald tests
  +-------------------------------------------------------------------------+
  |          Equation           Excluded |   chi2     df Prob > chi2 |
  |-------------------------------------+-------------------------------|
  | newapprovalkalman   eosnytwithinyear |  2.1495     2    0.341    |
  | newapprovalkalman                ALL |  2.1495     2    0.341    |
  |-------------------------------------+-------------------------------|
  |  eosnytwithinyear  newapprovalkalman |  8.6106     2    0.013    |
  |  eosnytwithinyear                ALL |  8.6106     2    0.013    |
  +-------------------------------------------------------------------------+

.
. quietly var newapprovalkalman sum_sigadj, lag(1/2) exog(jfk-trump dg ics war anylaw)
>

. vargranger

   Granger causality Wald tests
  +-------------------------------------------------------------------------+
  |          Equation           Excluded |   chi2     df Prob > chi2 |
  |-------------------------------------+-------------------------------|
  | newapprovalkalman         sum_sigadj |  1.4784     2    0.477    |
  | newapprovalkalman                ALL |  1.4784     2    0.477    |
  |-------------------------------------+-------------------------------|
  |        sum_sigadj  newapprovalkalman |  20.607     2    0.000    |
  |        sum_sigadj                ALL |  20.607     2    0.000    |
  +-------------------------------------------------------------------------+

.
. ** Bottom panel
. quietly var newapprovalkalman sig_action, lag(1/2) exog(jfk-trump dg ics war anylaw)
>

. vargranger

   Granger causality Wald tests
  +-------------------------------------------------------------------------+
  |          Equation           Excluded |   chi2     df Prob > chi2 |
  |-------------------------------------+-------------------------------|
  | newapprovalkalman         sig_action |  3.4355     2    0.179    |
  | newapprovalkalman                ALL |  3.4355     2    0.179    |
  |-------------------------------------+-------------------------------|
  |        sig_action  newapprovalkalman |  .80025     2    0.670    |
  |        sig_action                ALL |  .80025     2    0.670    |
  +-------------------------------------------------------------------------+
```

```
.
. quietly var newapprovalkalman summed_sig, lag(1/2) exog(jfk-trump dg ics war anylaw)
>

. vargranger

   Granger causality Wald tests
  +-------------------------------------------------------------------------+
  |          Equation           Excluded |   chi2     df Prob > chi2 |
  |-------------------------------------+-------------------------------|
  | newapprovalkalman         summed_sig |  5.4321     2    0.066    |
  | newapprovalkalman                ALL |  5.4321     2    0.066    |
  |-------------------------------------+-------------------------------|
  |        summed_sig  newapprovalkalman |  .01069     2    0.995    |
  |        summed_sig                ALL |  .01069     2    0.995    |
  +-------------------------------------------------------------------------+

.
.
. ********************************************************
. * Table 3: News Pressure and the Timing of Unilateralism *
. ********************************************************
.
. use "unilateral_media.dta",clear

.
. reg EO corr_dnp nextday_corr_dnp prevday_corr_dnp prevday_corr_dnp_2 prevday_corr_dn
> p_3
>  prevday_corr_dnp_4 prevday_corr_dnp_5 prevday_corr_dnp_6 prevday_corr_dnp_7 nextday
> _co
> rr_dnp_2 nextday_corr_dnp_3 nextday_corr_dnp_4 nextday_corr_dnp_5 nextday_corr_dnp_6
>  ne
> xtday_corr_dnp_7  __month* __year* __dow*  week_no, cluster(year_month)
note: __month9 omitted because of collinearity.
note: __year1 omitted because of collinearity.
note: __dow3 omitted because of collinearity.

Linear regression                               Number of obs     =     13,836
                                                F(70, 455)        =      16.32
                                                Prob > F          =     0.0000
                                                R-squared         =     0.0418
                                                Root MSE          =      .2936

                                (Std. err. adjusted for 456 clusters in year_month)
------------------------------------------------------------------------------
             |               Robust
          EO | Coefficient  std. err.      t    P>|t|     [95% conf. interval]
-------------+----------------------------------------------------------------
    corr_dnp |   .0045313    .013146     0.34   0.730    -.0213032    .0303658
nextday_corr_dnp |   .0236308   .0143988     1.64   0.101    -.0046655    .0519271
prevday_corr_dnp |  -.0007086   .0142287    -0.05   0.960    -.0286708    .0272535
prevday_corr_dnp_2 |   .0175044   .0133158     1.31   0.189    -.0086637    .0436726
prevday_corr_dnp_3 |    -.01102   .0117852    -0.94   0.350    -.0341802    .0121403
prevday_corr_dnp_4 |  -.0040348   .0121381    -0.33   0.740    -.0278885    .0198188
prevday_corr_dnp_5 |   .0028499   .0126803     0.22   0.822    -.0220693    .0277692
prevday_corr_dnp_6 |   .0046328   .0133475     0.35   0.729    -.0215976    .0308632
prevday_corr_dnp_7 |  -.0086235   .0124588    -0.69   0.489    -.0331074    .0158604
nextday_corr_dnp_2 |  -.0101933   .0122636    -0.83   0.406    -.0342935     .013907
nextday_corr_dnp_3 |   .0052775   .0137321     0.38   0.701    -.0217087    .0322638
nextday_corr_dnp_4 |  -.0020764   .0129803    -0.16   0.873    -.0275852    .0234324
nextday_corr_dnp_5 |   .0131298   .0138051     0.95   0.342    -.0139999    .0402595
nextday_corr_dnp_6 |   -.016186   .0137945    -1.17   0.241    -.0432948    .0109227
nextday_corr_dnp_7 |   .0180639   .0115481     1.56   0.118    -.0046303     .040758
          __month1 |  -.0053662   .0111741    -0.48   0.631    -.0273255     .016593
          __month2 |   .0128558   .0122471     1.05   0.294    -.0112122    .0369237
          __month3 |   .0023156   .0107957     0.21   0.830    -.0189001    .0235313
          __month4 |    .010805    .011057     0.98   0.329    -.0109242    .0325341
          __month5 |   .0093371   .0123262     0.76   0.449    -.0148863    .0335605
          __month6 |   .0078859   .0112426     0.70   0.483    -.0142079    .0299797
          __month7 |  -.0026878   .0107695    -0.25   0.803     -.023852    .0184763
          __month8 |  -.0282836   .0103785    -2.73   0.007    -.0486793   -.0078879
          __month9 |          0  (omitted)
```

```
          __month10 |  -.0103518   .0100672    -1.03   0.304    -.0301359    .0094322
          __month11 |  -.0230497   .0103434    -2.23   0.026    -.0433764    -.002723
          __month12 |   .0221938   .0105028     2.11   0.035     .0015537    .0428339
            __year1 |           0  (omitted)
            __year2 |  -.0138563   .0260315    -0.53   0.595    -.0650131    .0373006
            __year3 |  -.0147414   .0272367    -0.54   0.589    -.0682667     .038784
            __year4 |  -.0161961   .0247391    -0.65   0.513    -.0648133     .032421
            __year5 |  -.0378018   .0271976    -1.39   0.165    -.0912503    .0156467
            __year6 |  -.0996304   .0314146    -3.17   0.002    -.1613661   -.0378947
            __year7 |   -.050995   .0236678    -2.15   0.032    -.0975068   -.0044832
            __year8 |  -.0725754     .02808    -2.58   0.010    -.1277579   -.0173928
            __year9 |  -.0797495   .0249618    -3.19   0.001    -.1288042   -.0306947
           __year10 |  -.0990083   .0311666    -3.18   0.002    -.1602567   -.0377599
           __year11 |  -.0681249   .0255988    -2.66   0.008    -.1184315   -.0178183
           __year12 |  -.0645444    .021886    -2.95   0.003    -.1075545   -.0215343
           __year13 |  -.0698651    .028515    -2.45   0.015    -.1259026   -.0138276
           __year14 |  -.0988077   .0333146    -2.97   0.003    -.1642772   -.0333381
           __year15 |  -.0234771   .0259194    -0.91   0.366    -.0744138    .0274595
           __year16 |  -.0351006   .0248276    -1.41   0.158    -.0838917    .0136904
           __year17 |  -.0747032   .0266381    -2.80   0.005    -.1270522   -.0223542
           __year18 |  -.0744592   .0303706    -2.45   0.015    -.1341431   -.0147752
           __year19 |  -.0514651   .0228531    -2.25   0.025    -.0963758   -.0065544
           __year20 |  -.0685338   .0264605    -2.59   0.010    -.1205337   -.0165339
           __year21 |  -.0935827   .0272368    -3.44   0.001    -.1471084   -.0400571
           __year22 |  -.1085604    .031422    -3.45   0.001    -.1703106   -.0468102
           __year23 |  -.0270716   .0243013    -1.11   0.266    -.0748282     .020685
           __year24 |  -.0925366   .0237311    -3.90   0.000    -.1391727   -.0459004
           __year25 |  -.0931125   .0305634    -3.05   0.002    -.1531754   -.0330495
           __year26 |  -.1050435   .0305721    -3.44   0.001    -.1651234   -.0449636
           __year27 |  -.0913114    .020869    -4.38   0.000    -.1323229   -.0502999
           __year28 |   -.092575   .0260722    -3.55   0.000    -.1438119   -.0413381
           __year29 |  -.0982188   .0260039    -3.78   0.000    -.1493213   -.0471162
           __year30 |  -.1207604   .0317125    -3.81   0.000    -.1830814   -.0584394
           __year31 |  -.0698044   .0258305    -2.70   0.007    -.1205663   -.0190424
           __year32 |  -.0781286    .022471    -3.48   0.001    -.1222885   -.0339688
           __year33 |   -.098126   .0250625    -3.92   0.000    -.1473787   -.0488733
           __year34 |  -.1085536   .0306331    -3.54   0.000    -.1687536   -.0483537
           __year35 |   -.101978    .022924    -4.45   0.000     -.147028   -.0569279
           __year36 |  -.0867481   .0222024    -3.91   0.000      -.13038   -.0431161
           __year37 |  -.1019078    .026875    -3.79   0.000    -.1547222   -.0490933
           __year38 |  -.1075305   .0304656    -3.53   0.000    -.1674013   -.0476597
              __dow1 |  -.1191556   .0083664   -14.24   0.000    -.1355971   -.1027141
              __dow2 |  -.0228696   .0103842    -2.20   0.028    -.0432765   -.0024627
              __dow3 |           0  (omitted)
              __dow4 |   .0077842   .0113213     0.69   0.492    -.0144643    .0300328
              __dow5 |   .0073426   .0112487     0.65   0.514    -.0147633    .0294485
              __dow6 |   .0198787   .0115713     1.72   0.086    -.0028611    .0426185
              __dow7 |  -.1056786   .0084964   -12.44   0.000    -.1223756   -.0889817
             week_no |   .0002954   .0001418     2.08   0.038     .0000167     .000574
               _cons |   .1436131   .0297974     4.82   0.000     .0850555    .2021707
------------------------------------------------------------------------------

.
. reg EO corr_dnp corr_dnp_Div nextday_corr_dnp nextday_corr_dnp_Div prevday_corr_dnp
>  pr
> evday_corr_dnp_Div prevday_corr_dnp_2 prevday_corr_dnp_3 prevday_corr_dnp_4     prev
> day
> _corr_dnp_5 prevday_corr_dnp_6 prevday_corr_dnp_7 prevday_corr_dnp_2_div prevday_cor
> r_d
> np_3_div prevday_corr_dnp_4_div prevday_corr_dnp_5_div prevday_corr_dnp_6_div prevda
> y_c
> orr_dnp_7_div nextday_corr_dnp_2 nextday_corr_dnp_3 nextday_corr_dnp_4     nextday_c
> orr
> _dnp_5 nextday_corr_dnp_6 nextday_corr_dnp_7 nextday_corr_dnp_2_div nextday_corr_dnp
> _3_
> div nextday_corr_dnp_4_div nextday_corr_dnp_5_div nextday_corr_dnp_6_div nextday_cor
> r_d
> np_7_div __month* __year* __dow* week_no, cluster(year_month)
note: __month9 omitted because of collinearity.
note: __year3 omitted because of collinearity.
note: __dow2 omitted because of collinearity.
```

```
Linear regression                               Number of obs     =     13,836
                                                F(85, 455)        =      14.87
                                                Prob > F          =     0.0000
                                                R-squared         =     0.0431
                                                Root MSE          =     .29357

                                   (Std. err. adjusted for 456 clusters in year_mont
> h)
------------------------------------------------------------------------------------
> --
                     |               Robust
                  EO | Coefficient  std. err.      t    P>|t|     [95% conf. interva
> l]
---------------------+--------------------------------------------------------------
> --
             corr_dnp |   .0027422   .0239252     0.11   0.909    -.0442754    .04975
> 97
         corr_dnp_Div |   .0018781   .0288109     0.07   0.948    -.0547408    .05849
> 71
      nextday_corr_dnp |  -.0383351    .026152    -1.47   0.143    -.0897287    .01305
> 86
  nextday_corr_dnp_Div |   .0838129   .0307305     2.73   0.007     .0234216    .14420
> 43
      prevday_corr_dnp |   .0226482   .0274211     0.83   0.409    -.0312395    .07653
> 59
  prevday_corr_dnp_Div |  -.0326491   .0315743    -1.03   0.302    -.0946986    .02940
> 03
    prevday_corr_dnp_2 |   .0314161   .0313169     1.00   0.316    -.0301276    .09295
> 98
    prevday_corr_dnp_3 |   .0012225   .0232575     0.05   0.958     -.044483    .04692
> 79
    prevday_corr_dnp_4 |  -.0287383   .0237273    -1.21   0.226    -.0753669    .01789
> 02
    prevday_corr_dnp_5 |   .0092223   .0270461     0.34   0.733    -.0439284    .06237
> 31
    prevday_corr_dnp_6 |   .0246381   .0250123     0.99   0.325    -.0245158    .07379
> 21
    prevday_corr_dnp_7 |  -.0119406   .0254399    -0.47   0.639    -.0619349    .03805
> 36
prevday_corr_dnp_2_div |  -.0176353   .0350095    -0.50   0.615    -.0864356     .0511
> 65
prevday_corr_dnp_3_div |  -.0183789   .0273222    -0.67   0.501    -.0720723    .03531
> 45
prevday_corr_dnp_4_div |   .0346562   .0277342     1.25   0.212    -.0198469    .08915
> 92
prevday_corr_dnp_5_div |   -.008334   .0306254    -0.27   0.786    -.0685187    .05185
> 07
prevday_corr_dnp_6_div |  -.0272378   .0293762    -0.93   0.354    -.0849678    .03049
> 21
prevday_corr_dnp_7_div |   .0046563   .0289894     0.16   0.872    -.0523135    .06162
> 61
    nextday_corr_dnp_2 |  -.0098349   .0233588    -0.42   0.674    -.0557394    .03606
> 96
    nextday_corr_dnp_3 |  -.0135595    .026458    -0.51   0.609    -.0655545    .03843
> 54
    nextday_corr_dnp_4 |   .0066939   .0251517     0.27   0.790     -.042734    .05612
> 18
    nextday_corr_dnp_5 |  -.0024836   .0259957    -0.10   0.924    -.0535702     .0486
> 03
    nextday_corr_dnp_6 |   .0069595    .029085     0.24   0.811    -.0501981    .06411
> 71
    nextday_corr_dnp_7 |   .0059521   .0226226     0.26   0.793    -.0385056    .05040
> 98
nextday_corr_dnp_2_div |  -.0011268   .0273888    -0.04   0.967     -.054951    .05269
> 74
nextday_corr_dnp_3_div |   .0258724   .0306617     0.84   0.399    -.0343838    .08612
> 85
nextday_corr_dnp_4_div |  -.0128739   .0289098    -0.45   0.656    -.0696873    .04393
> 94
nextday_corr_dnp_5_div |   .0204228   .0301462     0.68   0.498    -.0388203    .07966
> 58
nextday_corr_dnp_6_div |  -.0311498   .0325801    -0.96   0.340    -.0951759    .03287
```

```
> 63
nextday_corr_dnp_7_div |    .016269   .0261383     0.62   0.534    -.0350978    .06763
> 58
             __month1 |  -.0063161   .0110503    -0.57   0.568    -.0280321    .01539
> 98
             __month2 |   .0119402   .0121617     0.98   0.327    -.0119599    .03584
> 04
             __month3 |   .0017231   .0107089     0.16   0.872     -.019322    .02276
> 81
             __month4 |   .0107426   .0110374     0.97   0.331     -.010948    .03243
> 31
             __month5 |   .0087764   .0123366     0.71   0.477    -.0154673    .03302
> 01
             __month6 |    .007245   .0112269     0.65   0.519    -.0148179     .0293
> 08
             __month7 |  -.0030284   .0107772    -0.28   0.779    -.0242075    .01815
> 08
             __month8 |  -.0288009   .0103552    -2.78   0.006    -.0491508    -.0084
> 51
             __month9 |          0  (omitted)
            __month10 |  -.0101512   .0100188    -1.01   0.311    -.0298401    .00953
> 77
            __month11 |  -.0229934   .0103391    -2.22   0.027    -.0433118    -.0026
> 75
            __month12 |   .0228029   .0105488     2.16   0.031     .0020725    .04353
> 33
              __year1 |   .0450858   .0342032     1.32   0.188      -.02213    .11230
> 16
              __year2 |   .0342573   .0339334     1.01   0.313    -.0324283    .10094
> 29
              __year3 |          0  (omitted)
              __year4 |   .0004934   .0250569     0.02   0.984    -.0487483     .0497
> 35
              __year5 |  -.0176227   .0277754    -0.63   0.526    -.0722068    .03696
> 13
              __year6 |  -.0773756   .0322006    -2.40   0.017    -.1406559   -.01409
> 52
              __year7 |  -.0358493   .0234937    -1.53   0.128    -.0820188    .01032
> 02
              __year8 |  -.0556634   .0282659    -1.97   0.050    -.1112113   -.00011
> 54
              __year9 |   -.060269   .0257294    -2.34   0.020    -.1108323   -.00970
> 58
             __year10 |  -.0771976   .0320578    -2.41   0.016    -.1401974   -.01419
> 78
             __year11 |  -.0532216   .0254688    -2.09   0.037    -.1032727   -.00317
> 05
             __year12 |  -.0483201   .0223588    -2.16   0.031    -.0922595   -.00438
> 07
             __year13 |  -.0511988    .029145    -1.76   0.080    -.1084744    .00607
> 68
             __year14 |  -.0775007   .0342168    -2.26   0.024    -.1447432   -.01025
> 82
             __year15 |    .019283   .0309325     0.62   0.533    -.0415053    .08007
> 13
             __year16 |   .0116211   .0315822     0.37   0.713    -.0504441    .07368
> 62
             __year17 |  -.0552951   .0274127    -2.02   0.044    -.1091663    -.0014
> 24
             __year18 |  -.0526082   .0312892    -1.68   0.093    -.1140974    .00888
> 11
             __year19 |  -.0364493   .0225992    -1.61   0.107     -.080861    .00796
> 24
             __year20 |   -.051906   .0267392    -1.94   0.053    -.1044536    .00064
> 17
             __year21 |  -.0747738   .0280371    -2.67   0.008    -.1298721   -.01967
> 55
             __year22 |  -.0870949    .032429    -2.69   0.008     -.150824   -.02336
> 58
             __year23 |  -.0020439   .0248295    -0.08   0.934    -.0508386    .04675
> 09
             __year24 |  -.0757869   .0241713    -3.14   0.002    -.1232882   -.02828
```

```
> 56
            __year25 |  -.0402084   .0406115    -0.99   0.323    -.1200177     .0396
> 01
            __year26 |  -.0486282   .0403105    -1.21   0.228    -.1278461    .03058
> 96
            __year27 |  -.0447925   .0292101    -1.53   0.126    -.1021959    .01261
> 08
            __year28 |  -.0436058   .0334086    -1.31   0.192    -.1092602    .02204
> 85
            __year29 |  -.0789866   .0268979    -2.94   0.003    -.1318463    -.0261
> 27
            __year30 |  -.1000008   .0327705    -3.05   0.002    -.1644011   -.03560
> 05
            __year31 |  -.0253702   .0304297    -0.83   0.405    -.0851705    .03443
> 01
            __year32 |  -.0278944    .032033    -0.87   0.384    -.0908453    .03505
> 65
            __year33 |    -.08017   .0261804    -3.06   0.002    -.1316194   -.02872
> 06
            __year34 |  -.0876966   .0316589    -2.77   0.006    -.1499123   -.02548
> 09
            __year35 |  -.0876978   .0229354    -3.82   0.000    -.1327703   -.04262
> 52
            __year36 |  -.0699448   .0225431    -3.10   0.002    -.1142463   -.02564
> 33
            __year37 |  -.0825049   .0275619    -2.99   0.003    -.1366693   -.02834
> 06
            __year38 |  -.0868969   .0316189    -2.75   0.006    -.1490341   -.02475
> 98
              __dow1 |  -.0962444    .007251   -13.27   0.000     -.110494   -.08199
> 49
              __dow2 |          0  (omitted)
              __dow3 |   .0229706   .0103995     2.21   0.028     .0025336    .04340
> 76
              __dow4 |   .0306941   .0107028     2.87   0.004     .0096611    .05172
> 71
              __dow5 |   .0301311   .0105141     2.87   0.004     .0094688    .05079
> 34
              __dow6 |   .0431116   .0106697     4.04   0.000     .0221436    .06407
> 96
              __dow7 |  -.0829085   .0074508   -11.13   0.000    -.0975508   -.06826
> 62
             week_no |   .0002464   .0001384     1.78   0.076    -.0000255    .00051
> 84
               _cons |   .1017829   .0265659     3.83   0.000     .0495759    .15398
> 99
------------------------------------------------------------------------------
> --

.
. reg any_directives corr_dnp nextday_corr_dnp prevday_corr_dnp prevday_corr_dnp_2 pre
> vda
> y_corr_dnp_3 prevday_corr_dnp_4 prevday_corr_dnp_5 prevday_corr_dnp_6 prevday_corr_d
> np_
> 7 nextday_corr_dnp_2 nextday_corr_dnp_3 nextday_corr_dnp_4 nextday_corr_dnp_5 nextda
> y_c
> orr_dnp_6 nextday_corr_dnp_7 __month* __year* __dow*  week_no , cluster(year_month)
note: __month9 omitted because of collinearity.
note: __year1 omitted because of collinearity.
note: __dow3 omitted because of collinearity.

Linear regression                               Number of obs     =     13,836
                                                F(70, 455)        =     142.76
                                                Prob > F          =     0.0000
                                                R-squared         =     0.3035
                                                Root MSE          =     .41807
```

(Std. err. adjusted for 456 clusters in year_month)

any_directives	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
corr_dnp	.0303302	.018964	1.60	0.110	-.0069377	.0675981
nextday_corr_dnp	.0056506	.0196537	0.29	0.774	-.0329726	.0442739
prevday_corr_dnp	.0316458	.0181265	1.75	0.082	-.0039763	.0672679
prevday_corr_dnp_2	-.0235362	.0187238	-1.26	0.209	-.0603321	.0132597
prevday_corr_dnp_3	-.0100365	.0192644	-0.52	0.603	-.0478948	.0278218
prevday_corr_dnp_4	-.0183834	.0175329	-1.05	0.295	-.0528388	.016072
prevday_corr_dnp_5	.0075215	.0177106	0.42	0.671	-.0272832	.0423262
prevday_corr_dnp_6	-.023566	.0182529	-1.29	0.197	-.0594365	.0123045
prevday_corr_dnp_7	.0343173	.018009	1.91	0.057	-.0010739	.0697085
nextday_corr_dnp_2	.0057286	.0176126	0.33	0.745	-.0288835	.0403408
nextday_corr_dnp_3	-.0133274	.0187081	-0.71	0.477	-.0500925	.0234376
nextday_corr_dnp_4	.0171769	.0172682	0.99	0.320	-.0167584	.0511123
nextday_corr_dnp_5	.0181892	.0183542	0.99	0.322	-.0178804	.0542588
nextday_corr_dnp_6	-.009553	.0188609	-0.51	0.613	-.0466182	.0275122
nextday_corr_dnp_7	-.0028774	.0176697	-0.16	0.871	-.0376017	.0318469
__month1	-.0815833	.0181495	-4.50	0.000	-.1172505	-.0459162
__month2	-.0582578	.0187077	-3.11	0.002	-.095022	-.0214937
__month3	-.0234957	.0169529	-1.39	0.166	-.0568115	.00982
__month4	.0125649	.016741	0.75	0.453	-.0203345	.0454643
__month5	.0112648	.0167953	0.67	0.503	-.0217413	.0442708
__month6	-.0289551	.0194184	-1.49	0.137	-.067116	.0092058
__month7	-.0860314	.0158818	-5.42	0.000	-.1172422	-.0548207
__month8	-.1278184	.0183737	-6.96	0.000	-.1639263	-.0917106
__month9	0	(omitted)				
__month10	.0093477	.0173185	0.54	0.590	-.0246865	.043382
__month11	-.0568542	.0174892	-3.25	0.001	-.0912239	-.0224845
__month12	-.0880787	.0168755	-5.22	0.000	-.1212423	-.0549151
__year1	0	(omitted)				
__year2	.0269632	.0319869	0.84	0.400	-.0358972	.0898237
__year3	-.0174456	.0347938	-0.50	0.616	-.0858221	.050931
__year4	.075859	.0289301	2.62	0.009	.0190059	.1327121
__year5	.0917701	.0293824	3.12	0.002	.034028	.1495122
__year6	-.0360106	.0549576	-0.66	0.513	-.1440127	.0719915
__year7	.1491325	.0287526	5.19	0.000	.0926281	.2056369
__year8	.1213885	.0316724	3.83	0.000	.0591462	.1836307
__year9	.0611837	.0349472	1.75	0.081	-.0074942	.1298615
__year10	.0207821	.0391801	0.53	0.596	-.0562143	.0977784
__year11	.0179202	.0321463	0.56	0.577	-.0452535	.0810938
__year12	.0985574	.0341278	2.89	0.004	.0314897	.1656251
__year13	.0122002	.0351436	0.35	0.729	-.0568638	.0812642
__year14	.0519728	.0400078	1.30	0.195	-.0266501	.1305957
__year15	.1098006	.0293538	3.74	0.000	.0521147	.1674865
__year16	.0856462	.0340922	2.51	0.012	.0186484	.152644
__year17	.0508739	.0403888	1.26	0.208	-.0284978	.1302455
__year18	.0308767	.0375958	0.82	0.412	-.0430062	.1047596
__year19	.0992232	.0251575	3.94	0.000	.049784	.1486625
__year20	.1168458	.0340567	3.43	0.001	.0499178	.1837738
__year21	.0735342	.0310892	2.37	0.018	.0124379	.1346305
__year22	-.0561891	.0439537	-1.28	0.202	-.1425667	.0301884
__year23	.0823718	.03309	2.49	0.013	.0173437	.1473999
__year24	-.0139395	.0284358	-0.49	0.624	-.0698214	.0419424
__year25	-.0267861	.0310319	-0.86	0.388	-.0877698	.0341975
__year26	-.0865426	.0416902	-2.08	0.038	-.1684718	-.0046134
__year27	-.0562112	.0311941	-1.80	0.072	-.1175137	.0050912
__year28	-.0492584	.0269309	-1.83	0.068	-.1021828	.0036659
__year29	-.0619677	.0328969	-1.88	0.060	-.1266164	.0026811
__year30	-.0884004	.0383254	-2.31	0.022	-.1637171	-.0130837
__year31	-.0438757	.0295096	-1.49	0.138	-.1018677	.0141163
__year32	-.1383511	.0364702	-3.79	0.000	-.2100221	-.0666801
__year33	-.073799	.0372914	-1.98	0.048	-.1470838	-.0005142
__year34	-.1481675	.0403814	-3.67	0.000	-.2275246	-.0688103
__year35	-.0950382	.0301702	-3.15	0.002	-.1543284	-.0357481
__year36	-.0463888	.0367826	-1.26	0.208	-.1186736	.0258959
__year37	-.0515491	.0326102	-1.58	0.115	-.1156343	.0125361
__year38	-.0791948	.0410559	-1.93	0.054	-.1598774	.0014879
__dow1	-.60713	.012992	-46.73	0.000	-.6326617	-.5815982
__dow2	-.0637359	.0137772	-4.63	0.000	-.0908108	-.036661

```
            __dow3 |          0  (omitted)
            __dow4 |   .0030944   .0139718     0.22   0.825    -.0243629    .0305517
            __dow5 |   .0154249   .0144106     1.07   0.285    -.0128946    .0437444
            __dow6 |    .076809   .0148143     5.18   0.000     .0476961    .1059218
            __dow7 |  -.5150932   .0142506   -36.15   0.000    -.5430984   -.4870881
           week_no |   .0003678   .0001571     2.34   0.020     .0000591    .0006764
             _cons |   .6341205   .0390904    16.22   0.000     .5573003    .7109406
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.
. reg any_directives corr_dnp corr_dnp_Div nextday_corr_dnp  nextday_corr_dnp_Div  pre
> vda
> y_corr_dnp prevday_corr_dnp_Div prevday_corr_dnp_2 prevday_corr_dnp_3    prevday_cor
> r_d
> np_4 prevday_corr_dnp_5 prevday_corr_dnp_6 prevday_corr_dnp_7  prevday_corr_dnp_2_di
> v p
> revday_corr_dnp_3_div prevday_corr_dnp_4_div prevday_corr_dnp_5_div prevday_corr_dnp
> _6_
> div prevday_corr_dnp_7_div nextday_corr_dnp_2 nextday_corr_dnp_3     nextday_corr_dn
> p_4
>  nextday_corr_dnp_5 nextday_corr_dnp_6 nextday_corr_dnp_7  nextday_corr_dnp_2_div ne
> xtd
> ay_corr_dnp_3_div nextday_corr_dnp_4_div nextday_corr_dnp_5_div nextday_corr_dnp_6_d
> iv
> nextday_corr_dnp_7_div __month* __year* __dow* week_no, cluster(year_month)
note: __month9 omitted because of collinearity.
note: __year3 omitted because of collinearity.
note: __dow2 omitted because of collinearity.

Linear regression                               Number of obs     =     13,836
                                                F(85, 455)        =     121.03
                                                Prob > F          =     0.0000
                                                R-squared         =     0.3040
                                                Root MSE          =     .41816

                                   (Std. err. adjusted for 456 clusters in year_mont
> h)
------------------------------------------------------------------------------------
> --
                     |               Robust
        any_directives | Coefficient  std. err.      t    P>|t|     [95% conf. interva
> l]
---------------------+--------------------------------------------------------------
> --
             corr_dnp |    .053949   .0393997     1.37   0.172    -.0234789    .13137
> 69
         corr_dnp_Div |  -.0305862   .0448726    -0.68   0.496    -.1187695    .05759
> 71
      nextday_corr_dnp |   .0082838   .0391078     0.21   0.832    -.0685704    .08513
> 81
  nextday_corr_dnp_Div |  -.0035671   .0445329    -0.08   0.936    -.0910826    .08394
> 85
      prevday_corr_dnp |  -.0004738   .0359618    -0.01   0.989    -.0711456     .0701
> 98
  prevday_corr_dnp_Div |   .0413365   .0417752     0.99   0.323    -.0407598    .12343
> 27
    prevday_corr_dnp_2 |  -.0070103   .0320051    -0.22   0.827    -.0699064    .05588
> 59
    prevday_corr_dnp_3 |  -.0184053   .0386911    -0.48   0.635    -.0944407    .05763
> 02
    prevday_corr_dnp_4 |  -.0071978   .0343114    -0.21   0.834    -.0746262    .06023
> 06
    prevday_corr_dnp_5 |  -.0156393   .0355396    -0.44   0.660    -.0854813    .05420
> 27
    prevday_corr_dnp_6 |   .0031338   .0372044     0.08   0.933    -.0699799    .07624
> 75
    prevday_corr_dnp_7 |   .0219167   .0348373     0.63   0.530    -.0465452    .09037
> 86
prevday_corr_dnp_2_div |  -.0215898   .0392705    -0.55   0.583    -.0987638    .05558
> 41
prevday_corr_dnp_3_div |   .0113349    .044471     0.25   0.799    -.0760592     .0987
> 29
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prevday_corr_dnp_4_div |  -.0153719   .0395518    -0.39   0.698    -.0930988     .0623
> 55
prevday_corr_dnp_5_div |    .031147   .0407223     0.76   0.445      -.04888     .1111
> 74
prevday_corr_dnp_6_div |  -.0358596   .0425254    -0.84   0.400    -.1194302    .04771
> 09
prevday_corr_dnp_7_div |   .0172301   .0404896     0.43   0.671    -.0623397    .09679
> 98
    nextday_corr_dnp_2 |   .0073012   .0349689     0.21   0.835    -.0614193    .07602
> 18
    nextday_corr_dnp_3 |  -.0639136   .0359232    -1.78   0.076    -.1345097    .00668
> 24
    nextday_corr_dnp_4 |   .0754397   .0323733     2.33   0.020     .0118199    .13905
> 95
    nextday_corr_dnp_5 |   .0320487   .0351635     0.91   0.363    -.0370544    .10115
> 17
    nextday_corr_dnp_6 |   .0098928   .0386892     0.26   0.798    -.0661389    .08592
> 44
    nextday_corr_dnp_7 |  -.0389817    .032041    -1.22   0.224    -.1019483    .02398
> 49
nextday_corr_dnp_2_div |  -.0014494   .0404734    -0.04   0.971    -.0809874    .07808
> 87
nextday_corr_dnp_3_div |   .0678367   .0420397     1.61   0.107    -.0147793    .15045
> 28
nextday_corr_dnp_4_div |  -.0785521   .0381737    -2.06   0.040    -.1535708   -.00353
> 34
nextday_corr_dnp_5_div |  -.0179978   .0411768    -0.44   0.662    -.0989182    .06292
> 25
nextday_corr_dnp_6_div |  -.0266179   .0442461    -0.60   0.548      -.11357    .06033
> 42
nextday_corr_dnp_7_div |   .0488084    .037963     1.29   0.199    -.0257962     .1234
> 13
             __month1 |  -.0811609   .0182043    -4.46   0.000     -.116936   -.04538
> 59
             __month2 |  -.0579588   .0186403    -3.11   0.002    -.0945906    -.0213
> 27
             __month3 |  -.0233246   .0169692    -1.37   0.170    -.0566723    .01002
> 31
             __month4 |   .0125634   .0167703     0.75   0.454    -.0203934    .04552
> 03
             __month5 |   .0114768   .0167944     0.68   0.495    -.0215274    .04448
> 09
             __month6 |  -.0285672   .0194125    -1.47   0.142    -.0667164     .0095
> 82
             __month7 |  -.0860469   .0158922    -5.41   0.000    -.1172782   -.05481
> 56
             __month8 |  -.1277062   .0183577    -6.96   0.000    -.1637825   -.09162
> 99
             __month9 |          0  (omitted)
            __month10 |   .0093894    .017351     0.54   0.589    -.0247086    .04348
> 75
            __month11 |  -.0569008   .0174872    -3.25   0.001    -.0912666    -.0225
> 35
            __month12 |   -.088359   .0168522    -5.24   0.000    -.1214767   -.05524
> 12
              __year1 |    .006649   .0478989     0.14   0.890    -.0874816    .10077
> 96
              __year2 |   .0325014   .0494101     0.66   0.511    -.0645988    .12960
> 16
              __year3 |          0  (omitted)
              __year4 |   .0928176   .0317864     2.92   0.004     .0303513     .1552
> 84
              __year5 |   .1075037   .0315523     3.41   0.001     .0454974      .169
> 51
              __year6 |  -.0210252   .0563199    -0.37   0.709    -.1317046    .08965
> 42
              __year7 |   .1666241   .0316204     5.27   0.000      .104484    .22876
> 42
              __year8 |   .1382391   .0342651     4.03   0.000     .0709017    .20557
> 65
              __year9 |   .0771655     .03706     2.08   0.038     .0043356    .14999
> 55
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             __year10 |   .0360026   .0410501     0.88   0.381    -.0446688    .11667
> 39
             __year11 |   .0354436   .0348855     1.02   0.310    -.0331131    .10400
> 03
             __year12 |   .1156495   .0366754     3.15   0.002     .0435753    .18772
> 36
             __year13 |   .0284647   .0375288     0.76   0.449    -.0452865    .10221
> 59
             __year14 |   .0673279   .0420465     1.60   0.110    -.0153014    .14995
> 73
             __year15 |   .1171214   .0437908     2.67   0.008     .0310641    .20317
> 88
             __year16 |   .0916786   .0505798     1.81   0.071    -.0077204    .19107
> 77
             __year17 |    .066933   .0422099     1.59   0.113    -.0160175    .14988
> 35
             __year18 |   .0460593   .0395722     1.16   0.245    -.0317076    .12382
> 61
             __year19 |   .1167117   .0285423     4.09   0.000     .0606207    .17280
> 27
             __year20 |   .1338082   .0364709     3.67   0.000     .0621359    .20548
> 04
             __year21 |   .0897769    .033728     2.66   0.008      .023495    .15605
> 88
             __year22 |  -.0408994   .0457092    -0.89   0.371    -.1307266    .04892
> 79
             __year23 |   .0963313   .0348268     2.77   0.006       .02789    .16477
> 27
             __year24 |   .0029894    .031299     0.10   0.924    -.0585192     .0644
> 98
             __year25 |  -.0229565   .0522888    -0.44   0.661     -.125714     .0798
> 01
             __year26 |  -.0839716   .0604427    -1.39   0.165    -.2027531      .034
> 81
             __year27 |   -.050326   .0498097    -1.01   0.313    -.1482116    .04755
> 95
             __year28 |  -.0439275   .0464863    -0.94   0.345     -.135282    .04742
> 71
             __year29 |  -.0459806   .0351513    -1.31   0.192    -.1150596    .02309
> 85
             __year30 |  -.0728291   .0405763    -1.79   0.073    -.1525692     .0069
> 11
             __year31 |  -.0372615   .0449928    -0.83   0.408    -.1256811     .0511
> 58
             __year32 |   -.133629    .053478    -2.50   0.013    -.2387235   -.02853
> 45
             __year33 |  -.0570672   .0398458    -1.43   0.153    -.1353717    .02123
> 74
             __year34 |  -.1326836   .0424887    -3.12   0.002    -.2161821   -.04918
> 51
             __year35 |  -.0772601   .0334741    -2.31   0.021    -.1430431   -.01147
> 72
             __year36 |  -.0294965    .039013    -0.76   0.450    -.1061644    .04717
> 15
             __year37 |  -.0355193   .0348847    -1.02   0.309    -.1040743    .03303
> 58
             __year38 |  -.0635987   .0431529    -1.47   0.141    -.1484024    .02120
> 51
               __dow1 |  -.5428908   .0126534   -42.90   0.000    -.5677572   -.51802
> 45
               __dow2 |          0  (omitted)
               __dow3 |   .0640405   .0137855     4.65   0.000     .0369494    .09113
> 16
               __dow4 |   .0675106   .0146981     4.59   0.000     .0386261    .09639
> 52
               __dow5 |   .0792475   .0147994     5.35   0.000     .0501639    .10833
> 11
               __dow6 |   .1407788    .015165     9.28   0.000     .1109768    .17058
> 09
               __dow7 |  -.4508082   .0138851   -32.47   0.000    -.4780951   -.42352
> 14
             week_no |   .0003845   .0001634     2.35   0.019     .0000634    .00070
```

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> 57
                  _cons |   .5539393   .0401591    13.79   0.000      .475019    .63285
> 96
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> --

.
.
. reg   any_sig_directives corr_dnp  nextday_corr_dnp prevday_corr_dnp prevday_corr_dn
> p_2
>  prevday_corr_dnp_3 prevday_corr_dnp_4 prevday_corr_dnp_5 prevday_corr_dnp_6 prevday
> _co
> rr_dnp_7 nextday_corr_dnp_2 nextday_corr_dnp_3 nextday_corr_dnp_4 nextday_corr_dnp_5
>  ne
> xtday_corr_dnp_6 nextday_corr_dnp_7  __month* __year* __dow*  week_no , cluster(year
> _mo
> nth)
note: __month9 omitted because of collinearity.
note: __year1 omitted because of collinearity.
note: __dow3 omitted because of collinearity.

Linear regression                               Number of obs     =     13,836
                                                F(70, 455)        =      29.68
                                                Prob > F          =     0.0000
                                                R-squared         =     0.0846
                                                Root MSE          =     .36988

                                  (Std. err. adjusted for 456 clusters in year_month)
------------------------------------------------------------------------------
                   |               Robust
any_sig_directives | Coefficient  std. err.      t    P>|t|     [95% conf. interval]
-------------------+----------------------------------------------------------------
          corr_dnp |  -.0127259   .0149386    -0.85   0.395    -.0420831    .0166314
  nextday_corr_dnp |   .0073162   .0167101     0.44   0.662    -.0255223    .0401548
  prevday_corr_dnp |   .0112347   .0172079     0.65   0.514    -.0225822    .0450516
prevday_corr_dnp_2 |  -.0227118   .0169268    -1.34   0.180    -.0559763    .0105527
prevday_corr_dnp_3 |  -.0176232   .0160374    -1.10   0.272    -.0491398    .0138934
prevday_corr_dnp_4 |   .0251363   .0159398     1.58   0.116    -.0061885    .0564611
prevday_corr_dnp_5 |  -.0211205   .0156845    -1.35   0.179    -.0519436    .0097026
prevday_corr_dnp_6 |   .0188565   .0164473     1.15   0.252    -.0134655    .0511785
prevday_corr_dnp_7 |   .0078778   .0140292     0.56   0.575    -.0196923    .0354479
nextday_corr_dnp_2 |   .0017306   .0164105     0.11   0.916    -.0305192    .0339804
nextday_corr_dnp_3 |   .0226112   .0162597     1.39   0.165    -.0093422    .0545645
nextday_corr_dnp_4 |   .0153961   .0166263     0.93   0.355    -.0172778      .04807
nextday_corr_dnp_5 |  -.0095124   .0150051    -0.63   0.526    -.0390004    .0199755
nextday_corr_dnp_6 |   -.025704   .0161727    -1.59   0.113    -.0574864    .0060784
nextday_corr_dnp_7 |   .0154436   .0155496     0.99   0.321    -.0151143    .0460016
           __month1 |  -.0206821   .0144566    -1.43   0.153    -.0490922    .0077279
           __month2 |  -.0081169   .0132835    -0.61   0.541    -.0342216    .0179878
           __month3 |  -.0011838   .0139118    -0.09   0.932    -.0285232    .0261556
           __month4 |  -.0249589   .0144101    -1.73   0.084    -.0532775    .0033597
           __month5 |   .0198476   .0131148     1.51   0.131    -.0059255    .0456208
           __month6 |   .0330696   .0155476     2.13   0.034     .0025156    .0636236
           __month7 |  -.0212349    .013126    -1.62   0.106      -.04703    .0045602
           __month8 |  -.0501891   .0124818    -4.02   0.000    -.0747182   -.0256601
           __month9 |          0  (omitted)
          __month10 |  -.0198789   .0142449    -1.40   0.164    -.0478728    .0081151
          __month11 |  -.0141643   .0140992    -1.00   0.316    -.0418719    .0135433
          __month12 |  -.0232519   .0136422    -1.70   0.089    -.0500614    .0035576
            __year1 |          0  (omitted)
            __year2 |  -.0166892   .0237757    -0.70   0.483    -.0634131    .0300347
            __year3 |  -.0599035   .0227562    -2.63   0.009    -.1046239   -.0151832
            __year4 |  -.0309396   .0244167    -1.27   0.206    -.0789232    .0170439
            __year5 |  -.0253393   .0257255    -0.98   0.325    -.0758948    .0252162
            __year6 |   -.083828   .0299048    -2.80   0.005    -.1425966   -.0250593
            __year7 |  -.0172402   .0206316    -0.84   0.404    -.0577852    .0233049
            __year8 |  -.0305382   .0279163    -1.09   0.275    -.0853991    .0243226
            __year9 |  -.0327776    .024102    -1.36   0.175    -.0801425    .0145874
           __year10 |  -.0984426    .030322    -3.25   0.001     -.158031   -.0388541
           __year11 |  -.0335145   .0240254    -1.39   0.164     -.080729       .0137
           __year12 |  -.0206847   .0265417    -0.78   0.436    -.0728442    .0314748
           __year13 |  -.0262517   .0344497    -0.76   0.446     -.093952    .0414487
```

```
          __year14 |   .0364205   .0294386     1.24   0.217    -.0214321    .0942731
          __year15 |    .118651   .0331341     3.58   0.000     .0535361    .1837658
          __year16 |   .0819502    .033019     2.48   0.013     .0170615    .1468388
          __year17 |   .0578653   .0332997     1.74   0.083    -.0075749    .1233056
          __year18 |   .0430992   .0320393     1.35   0.179     -.019864    .1060625
          __year19 |   .1167817   .0258409     4.52   0.000     .0659993     .167564
          __year20 |   .1169792   .0237779     4.92   0.000     .0702511    .1637072
          __year21 |   .0508285   .0314471     1.62   0.107    -.0109711     .112628
          __year22 |   .0324618   .0316692     1.03   0.306    -.0297743    .0946979
          __year23 |   .0955425   .0262163     3.64   0.000     .0440225    .1470626
          __year24 |   .0431629   .0298742     1.44   0.149    -.0155457    .1018714
          __year25 |   .0077429   .0318669     0.24   0.808    -.0548817    .0703676
          __year26 |   .0049999   .0328009     0.15   0.879    -.0594602      .06946
          __year27 |   .0002809   .0229031     0.01   0.990    -.0447282    .0452899
          __year28 |   .0424501   .0264776     1.60   0.110    -.0095835    .0944836
          __year29 |  -.0062277    .024758    -0.25   0.802    -.0548819    .0424265
          __year30 |    .013404   .0329137     0.41   0.684    -.0512778    .0780858
          __year31 |   .0464291   .0256152     1.81   0.071    -.0039097    .0967679
          __year32 |  -.0000664   .0251241    -0.00   0.998      -.04944    .0493072
          __year33 |   .0491427   .0246344     1.99   0.047     .0007314     .097554
          __year34 |    .019959   .0331329     0.60   0.547    -.0451536    .0850715
          __year35 |   .0301235   .0278918     1.08   0.281    -.0246893    .0849362
          __year36 |   .0871469   .0275446     3.16   0.002     .0330165    .1412774
          __year37 |   .0739863   .0291304     2.54   0.011     .0167395    .1312331
          __year38 |   .0428292   .0300239     1.43   0.154    -.0161736     .101832
            __dow1 |  -.2265646    .010468   -21.64   0.000    -.2471363   -.2059929
            __dow2 |  -.0469159   .0133902    -3.50   0.001    -.0732303   -.0206016
            __dow3 |          0  (omitted)
            __dow4 |   .0102181    .013289     0.77   0.442    -.0158974    .0363336
            __dow5 |  -.0031374   .0136832    -0.23   0.819    -.0300276    .0237528
            __dow6 |    .002244   .0132086     0.17   0.865    -.0237134    .0282015
            __dow7 |  -.2080466   .0108386   -19.20   0.000    -.2293465   -.1867468
           week_no |   .0003088   .0001248     2.47   0.014     .0000635    .0005541
             _cons |   .1963572   .0270326     7.26   0.000      .143233    .2494814
------------------------------------------------------------------------------

.
. reg any_sig_directives corr_dnp corr_dnp_Div nextday_corr_dnp nextday_corr_dnp_Div
> pre
> vday_corr_dnp prevday_corr_dnp_Div prevday_corr_dnp_2 prevday_corr_dnp_3   prevday_c
> orr
> _dnp_4 prevday_corr_dnp_5 prevday_corr_dnp_6 prevday_corr_dnp_7  prevday_corr_dnp_2_
> div
>  prevday_corr_dnp_3_div prevday_corr_dnp_4_div prevday_corr_dnp_5_div prevday_corr_d
> np_
> 6_div prevday_corr_dnp_7_div nextday_corr_dnp_2 nextday_corr_dnp_3     nextday_corr_
> dnp
> _4 nextday_corr_dnp_5 nextday_corr_dnp_6 nextday_corr_dnp_7  nextday_corr_dnp_2_div
> nex
> tday_corr_dnp_3_div nextday_corr_dnp_4_div nextday_corr_dnp_5_div nextday_corr_dnp_6
> _di
> v nextday_corr_dnp_7_div __month* __year* __dow* week_no, cluster(year_month)
note: __month9 omitted because of collinearity.
note: __year3 omitted because of collinearity.
note: __dow2 omitted because of collinearity.

Linear regression                               Number of obs     =     13,836
                                                F(85, 455)        =      25.64
                                                Prob > F          =     0.0000
                                                R-squared         =     0.0852
                                                Root MSE          =     .36997
```

```
                                    (Std. err. adjusted for 456 clusters in year_mont
> h)
------------------------------------------------------------------------------------
> --
                       |               Robust
    any_sig_directives | Coefficient  std. err.      t    P>|t|     [95% conf. interva
> l]
-----------------------+------------------------------------------------------------
> --
              corr_dnp |  -.0009308   .0281883    -0.03   0.974    -.0563261    .05446
> 45
          corr_dnp_Div |  -.0156106   .0335244    -0.47   0.642    -.0814924    .05027
> 11
      nextday_corr_dnp |  -.0479206   .0303248    -1.58   0.115    -.1075146    .01167
> 35
  nextday_corr_dnp_Div |   .0741482   .0359378     2.06   0.040     .0035235    .14477
> 29
      prevday_corr_dnp |     .01382    .032664     0.42   0.672     -.050371     .0780
> 11
  prevday_corr_dnp_Div |  -.0044296   .0378611    -0.12   0.907    -.0788338    .06997
> 47
    prevday_corr_dnp_2 |  -.0121283   .0319282    -0.38   0.704    -.0748732    .05061
> 67
    prevday_corr_dnp_3 |  -.0271498    .031067    -0.87   0.383    -.0882025    .03390
> 28
    prevday_corr_dnp_4 |   .0379618   .0298211     1.27   0.204    -.0206423    .09656
> 59
    prevday_corr_dnp_5 |  -.0324338     .03059    -1.06   0.290     -.092549    .02768
> 15
    prevday_corr_dnp_6 |    .045037   .0337335     1.34   0.183    -.0212557    .11132
> 98
    prevday_corr_dnp_7 |   .0224305   .0263006     0.85   0.394    -.0292553    .07411
> 62
prevday_corr_dnp_2_div |  -.0139928   .0375732    -0.37   0.710    -.0878313    .05984
> 57
prevday_corr_dnp_3_div |   .0122404   .0364634     0.34   0.737    -.0594171    .08389
> 79
prevday_corr_dnp_4_div |  -.0169687   .0351102    -0.48   0.629     -.085967    .05202
> 96
prevday_corr_dnp_5_div |   .0156475   .0356681     0.44   0.661     -.054447    .08574
> 21
prevday_corr_dnp_6_div |  -.0352474   .0384076    -0.92   0.359    -.1107257    .04023
> 09
prevday_corr_dnp_7_div |  -.0195539   .0309709    -0.63   0.528    -.0804176    .04130
> 98
    nextday_corr_dnp_2 |   .0056322   .0322398     0.17   0.861    -.0577251    .06898
> 96
    nextday_corr_dnp_3 |    .008347   .0306813     0.27   0.786    -.0519476    .06864
> 16
    nextday_corr_dnp_4 |   .0388443   .0314073     1.24   0.217    -.0228771    .10056
> 58
    nextday_corr_dnp_5 |  -.0268952   .0273676    -0.98   0.326    -.0806778    .02688
> 74
    nextday_corr_dnp_6 |  -.0234405   .0299242    -0.78   0.434    -.0822472    .03536
> 62
    nextday_corr_dnp_7 |   -.003582   .0306828    -0.12   0.907    -.0638795    .05671
> 55
nextday_corr_dnp_2_div |  -.0056515   .0372395    -0.15   0.879    -.0788342    .06753
> 13
nextday_corr_dnp_3_div |   .0193455    .036127     0.54   0.593    -.0516509    .09034
> 18
nextday_corr_dnp_4_div |  -.0319937   .0365484    -0.88   0.382    -.1038184     .0398
> 31
nextday_corr_dnp_5_div |   .0227065    .032771     0.69   0.489    -.0416947    .08710
> 78
nextday_corr_dnp_6_div |  -.0027274   .0355835    -0.08   0.939    -.0726558    .06720
> 11
nextday_corr_dnp_7_div |   .0253076   .0356058     0.71   0.478    -.0446646    .09527
> 97
             __month1 |  -.0215566   .0144354    -1.49   0.136    -.0499249    .00681
> 18
             __month2 |  -.0087689    .013217    -0.66   0.507    -.0347429     .0172
```

__month3	-.0016123	.0138955	-0.12	0.908	-.0289196	.0256
__month4	-.0251489	.0143839	-1.75	0.081	-.053416	.00311
__month5	.0193704	.013113	1.48	0.140	-.0063991	.045
__month6	.032633	.0156092	2.09	0.037	.0019579	.06330
__month7	-.0215611	.0131418	-1.64	0.102	-.0473871	.0042
__month8	-.0504921	.012466	-4.05	0.000	-.0749903	-.0259
__month9	0	(omitted)				
__month10	-.0195471	.0141955	-1.38	0.169	-.047444	.00834
__month11	-.0142069	.0141331	-1.01	0.315	-.0419811	.01356
__month12	-.0224823	.0136714	-1.64	0.101	-.0493491	.00438
__year1	.0786501	.0313858	2.51	0.013	.0169709	.14032
__year2	.0637952	.03348	1.91	0.057	-.0019993	.12958
__year3	0	(omitted)				
__year4	.0306025	.0218585	1.40	0.162	-.0123536	.07355
__year5	.0384814	.0229949	1.67	0.095	-.006708	.08367
__year6	-.0184628	.0273607	-0.67	0.500	-.0722319	.03530
__year7	.0430184	.0177742	2.42	0.016	.0080887	.07794
__year8	.0310983	.0256277	1.21	0.226	-.0192651	.08146
__year9	.0306487	.0211845	1.45	0.149	-.0109828	.07228
__year10	-.033352	.0278315	-1.20	0.231	-.0880463	.02134
__year11	.0266633	.0215886	1.24	0.217	-.0157625	.0690
__year12	.040452	.0239023	1.69	0.091	-.0065206	.08742
__year13	.03674	.0321602	1.14	0.254	-.026461	.0999
__year14	.1012705	.0267359	3.79	0.000	.0487294	.15381
__year15	.1953491	.0366267	5.33	0.000	.1233707	.26732
__year16	.1617909	.0398805	4.06	0.000	.0834181	.24016
__year17	.121271	.03115	3.89	0.000	.0600552	.18248
__year18	.1082959	.0296768	3.65	0.000	.0499753	.16661
__year19	.1769957	.0233247	7.59	0.000	.1311581	.22283
__year20	.1783682	.0209768	8.50	0.000	.1371448	.21959
__year21	.1138729	.0291917	3.90	0.000	.0565057	.17124
__year22	.0973937	.0292703	3.33	0.001	.0398719	.15491
__year23	.1620539	.0251065	6.45	0.000	.1127148	.2113
__year24	.1046824	.0276743	3.78	0.000	.0502971	.15906
__year25	.0913013	.0442275	2.06	0.040	.0043857	.17821
__year26	.0916487	.0441868	2.07	0.039	.0048132	.17848
__year27	.0793351	.0315357	2.52	0.012	.0173615	.14130

```
> 88
             __year28 |   .1236423    .036863     3.35   0.001     .0511994    .19608
> 52
             __year29 |   .0570557   .0217946     2.62   0.009     .0142252    .09988
> 63
             __year30 |   .0779783   .0306705     2.54   0.011      .017705    .13825
> 17
             __year31 |   .1245339     .03192     3.90   0.000      .061805    .18726
> 28
             __year32 |   .0816869   .0350153     2.33   0.020     .0128752    .15049
> 86
             __year33 |   .1117435   .0216661     5.16   0.000     .0691656    .15432
> 15
             __year34 |   .0845592   .0306233     2.76   0.006     .0243787    .14473
> 98
             __year35 |   .0899087   .0256464     3.51   0.001     .0395087    .14030
> 87
             __year36 |   .1487064   .0252477     5.89   0.000     .0990899    .19832
> 28
             __year37 |   .1373689   .0266572     5.15   0.000     .0849824    .18975
> 54
             __year38 |   .1072696   .0274595     3.91   0.000     .0533064    .16123
> 28
               __dow1 |  -.1795415   .0101139   -17.75   0.000    -.1994172   -.15966
> 59
               __dow2 |          0  (omitted)
               __dow3 |   .0468827   .0134132     3.50   0.001     .0205233    .07324
> 22
               __dow4 |   .0571336   .0141595     4.04   0.000     .0293075    .08495
> 98
               __dow5 |   .0438859   .0137645     3.19   0.002     .0168359    .07093
> 59
               __dow6 |   .0492575   .0134747     3.66   0.000     .0227771     .0757
> 38
               __dow7 |  -.1612805    .010438   -15.45   0.000    -.1817931   -.14076
> 79
              week_no |   .0002737   .0001251     2.19   0.029     .0000279    .00051
> 96
                _cons |   .0872457   .0252918     3.45   0.001     .0375426    .13694
> 89
------------------------------------------------------------------------------
> --

.
.
.
. **************************
. * Table E.1: Diagnostics *
. **************************
.
. use "approval_unilateral.dta", clear

.
. dfuller newapprovalkalman

Dickey-Fuller test for unit root          Number of obs  = 791
Variable: newapprovalkal~n                Number of lags =   0

H0: Random walk without drift, d = 0

                                    Dickey-Fuller
                 Test      -------- critical value ---------
               statistic           1%           5%          10%
-----------------------------------------------------------------
 Z(t)            -3.050       -3.430       -2.860       -2.570
-----------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0305.
```

```
. dfuller sig_action

Dickey-Fuller test for unit root          Number of obs  = 791
Variable: sig_action                      Number of lags =   0

H0: Random walk without drift, d = 0

                                     Dickey-Fuller
                 Test      -------- critical value ---------
               statistic           1%           5%          10%
------------------------------------------------------------------
 Z(t)           -17.738       -3.430       -2.860       -2.570
------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0000.

. dfuller summed_sig

Dickey-Fuller test for unit root          Number of obs  = 791
Variable: summed_sig                      Number of lags =   0

H0: Random walk without drift, d = 0

                                     Dickey-Fuller
                 Test      -------- critical value ---------
               statistic           1%           5%          10%
------------------------------------------------------------------
 Z(t)           -21.113       -3.430       -2.860       -2.570
------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0000.

. dfuller sig_action_eo

Dickey-Fuller test for unit root          Number of obs  = 791
Variable: sig_action_eo                   Number of lags =   0

H0: Random walk without drift, d = 0

                                     Dickey-Fuller
                 Test      -------- critical value ---------
               statistic           1%           5%          10%
------------------------------------------------------------------
 Z(t)           -22.128       -3.430       -2.860       -2.570
------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0000.

. dfuller summed_sig_eo

Dickey-Fuller test for unit root          Number of obs  = 791
Variable: summed_sig_eo                   Number of lags =   0

H0: Random walk without drift, d = 0

                                     Dickey-Fuller
                 Test      -------- critical value ---------
               statistic           1%           5%          10%
------------------------------------------------------------------
 Z(t)           -20.955       -3.430       -2.860       -2.570
------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0000.
```

```
. dfuller sig_action_mm

Dickey-Fuller test for unit root          Number of obs  = 791
Variable: sig_action_mm                   Number of lags =   0

H0: Random walk without drift, d = 0

                                     Dickey-Fuller
                 Test      -------- critical value ---------
               statistic           1%           5%          10%
------------------------------------------------------------------
 Z(t)           -15.158       -3.430       -2.860       -2.570
------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0000.

. dfuller summed_sig_mm

Dickey-Fuller test for unit root          Number of obs  = 791
Variable: summed_sig_mm                   Number of lags =   0

H0: Random walk without drift, d = 0

                                     Dickey-Fuller
                 Test      -------- critical value ---------
               statistic           1%           5%          10%
------------------------------------------------------------------
 Z(t)           -15.155       -3.430       -2.860       -2.570
------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0000.

. dfuller sig_action_pr

Dickey-Fuller test for unit root          Number of obs  = 791
Variable: sig_action_pr                   Number of lags =   0

H0: Random walk without drift, d = 0

                                     Dickey-Fuller
                 Test      -------- critical value ---------
               statistic           1%           5%          10%
------------------------------------------------------------------
 Z(t)           -22.871       -3.430       -2.860       -2.570
------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0000.

. dfuller summed_sig_pr

Dickey-Fuller test for unit root          Number of obs  = 791
Variable: summed_sig_pr                   Number of lags =   0

H0: Random walk without drift, d = 0

                                     Dickey-Fuller
                 Test      -------- critical value ---------
               statistic           1%           5%          10%
------------------------------------------------------------------
 Z(t)           -24.050       -3.430       -2.860       -2.570
------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0000.
```

```
.
. pperron newapprovalkalman

Phillips-Perron test for unit root       Number of obs   = 791
Variable: newapprovalkal~n               Newey-West lags =   6

H0: Random walk without drift, d = 0

                                         Dickey-Fuller
                   Test      -------- critical value ---------
               statistic           1%           5%          10%
------------------------------------------------------------------
 Z(rho)         -34.592      -20.700      -14.100      -11.300
 Z(t)            -4.174       -3.430       -2.860       -2.570
------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0007.

. pperron sig_action

Phillips-Perron test for unit root       Number of obs   = 791
Variable: sig_action                     Newey-West lags =   6

H0: Random walk without drift, d = 0

                                         Dickey-Fuller
                   Test      -------- critical value ---------
               statistic           1%           5%          10%
------------------------------------------------------------------
 Z(rho)        -604.097      -20.700      -14.100      -11.300
 Z(t)           -19.570       -3.430       -2.860       -2.570
------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0000.

. pperron summed_sig

Phillips-Perron test for unit root       Number of obs   = 791
Variable: summed_sig                     Newey-West lags =   6

H0: Random walk without drift, d = 0

                                         Dickey-Fuller
                   Test      -------- critical value ---------
               statistic           1%           5%          10%
------------------------------------------------------------------
 Z(rho)        -715.509      -20.700      -14.100      -11.300
 Z(t)           -22.393       -3.430       -2.860       -2.570
------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0000.

. pperron sig_action_eo

Phillips-Perron test for unit root       Number of obs   = 791
Variable: sig_action_eo                  Newey-West lags =   6

H0: Random walk without drift, d = 0

                                         Dickey-Fuller
                   Test      -------- critical value ---------
               statistic           1%           5%          10%
------------------------------------------------------------------
 Z(rho)        -709.951      -20.700      -14.100      -11.300
 Z(t)           -22.933       -3.430       -2.860       -2.570
------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0000.
```

```
. pperron summed_sig_eo

Phillips-Perron test for unit root       Number of obs   = 791
Variable: summed_sig_eo                  Newey-West lags =   6

H0: Random walk without drift, d = 0

                                         Dickey-Fuller
                   Test      -------- critical value ---------
                statistic           1%           5%          10%
------------------------------------------------------------------
 Z(rho)        -706.387      -20.700      -14.100      -11.300
 Z(t)           -22.224       -3.430       -2.860       -2.570
------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0000.

. pperron sig_action_mm

Phillips-Perron test for unit root       Number of obs   = 791
Variable: sig_action_mm                  Newey-West lags =   6

H0: Random walk without drift, d = 0

                                         Dickey-Fuller
                   Test      -------- critical value ---------
                statistic           1%           5%          10%
------------------------------------------------------------------
 Z(rho)        -448.527      -20.700      -14.100      -11.300
 Z(t)           -16.515       -3.430       -2.860       -2.570
------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0000.

. pperron summed_sig_mm

Phillips-Perron test for unit root       Number of obs   = 791
Variable: summed_sig_mm                  Newey-West lags =   6

H0: Random walk without drift, d = 0

                                         Dickey-Fuller
                   Test      -------- critical value ---------
                statistic           1%           5%          10%
------------------------------------------------------------------
 Z(rho)        -447.222      -20.700      -14.100      -11.300
 Z(t)           -16.496       -3.430       -2.860       -2.570
------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0000.

. pperron sig_action_pr

Phillips-Perron test for unit root       Number of obs   = 791
Variable: sig_action_pr                  Newey-West lags =   6

H0: Random walk without drift, d = 0

                                         Dickey-Fuller
                   Test      -------- critical value ---------
                statistic           1%           5%          10%
------------------------------------------------------------------
 Z(rho)        -740.453      -20.700      -14.100      -11.300
 Z(t)           -23.653       -3.430       -2.860       -2.570
------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0000.
```

```
. pperron summed_sig_pr

Phillips-Perron test for unit root       Number of obs   = 791
Variable: summed_sig_pr                  Newey-West lags =   6

H0: Random walk without drift, d = 0

                                    Dickey-Fuller
                 Test      -------- critical value ---------
               statistic           1%           5%          10%
------------------------------------------------------------------
 Z(rho)        -762.037      -20.700      -14.100      -11.300
 Z(t)           -24.594       -3.430       -2.860       -2.570
------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0000.

.
.
. *******************************************
. * Table E.2: Distinguishing Directive Types *
. *******************************************
.
. ** Executive orders only
. quietly var newapprovalkalman sig_action_eo, lag(1/2) exog(jfk-trump dg ics war anyl
> aw)
>

. vargranger

   Granger causality Wald tests
  +-------------------------------------------------------------------------+
  |          Equation           Excluded |   chi2     df Prob > chi2 |
  |-------------------------------------+-----------------------------|
  | newapprovalkalman      sig_action_eo |   4.914     2    0.086    |
  | newapprovalkalman                ALL |   4.914     2    0.086    |
  |-------------------------------------+-----------------------------|
  |     sig_action_eo  newapprovalkalman |    8.41     2    0.015    |
  |     sig_action_eo                ALL |    8.41     2    0.015    |
  +-------------------------------------------------------------------------+

.
. quietly var newapprovalkalman summed_sig_eo, lag(1/2) exog(jfk-trump dg ics war anyl
> aw)
>

. vargranger

   Granger causality Wald tests
  +-------------------------------------------------------------------------+
  |          Equation           Excluded |   chi2     df Prob > chi2 |
  |-------------------------------------+-----------------------------|
  | newapprovalkalman      summed_sig_eo |  1.7313     2    0.421    |
  | newapprovalkalman                ALL |  1.7313     2    0.421    |
  |-------------------------------------+-----------------------------|
  |     summed_sig_eo  newapprovalkalman |  8.1857     2    0.017    |
  |     summed_sig_eo                ALL |  8.1857     2    0.017    |
  +-------------------------------------------------------------------------+

.
. ** Memoranda only
```

```
. quietly var newapprovalkalman sig_action_mm, lag(1/2) exog(jfk-trump dg ics war anyl
> aw)
>

. vargranger

   Granger causality Wald tests
  +-------------------------------------------------------------------------+
  |          Equation           Excluded |   chi2     df Prob > chi2 |
  |-------------------------------------+-------------------------------|
  | newapprovalkalman      sig_action_mm |  1.0415     2    0.594    |
  | newapprovalkalman                ALL |  1.0415     2    0.594    |
  |-------------------------------------+-------------------------------|
  |     sig_action_mm  newapprovalkalman |  .01083     2    0.995    |
  |     sig_action_mm                ALL |  .01083     2    0.995    |
  +-------------------------------------------------------------------------+

.
. quietly var newapprovalkalman summed_sig_mm, lag(1/2) exog(jfk-trump dg ics war anyl
> aw)
>

. vargranger

   Granger causality Wald tests
  +-------------------------------------------------------------------------+
  |          Equation           Excluded |   chi2     df Prob > chi2 |
  |-------------------------------------+-------------------------------|
  | newapprovalkalman      summed_sig_mm |  4.2893     2    0.117    |
  | newapprovalkalman                ALL |  4.2893     2    0.117    |
  |-------------------------------------+-------------------------------|
  |     summed_sig_mm  newapprovalkalman |    1.65     2    0.438    |
  |     summed_sig_mm                ALL |    1.65     2    0.438    |
  +-------------------------------------------------------------------------+

.
. ** Proclamations only
. quietly var newapprovalkalman sig_action_pr, lag(1/2) exog(jfk-trump dg ics war anyl
> aw)
>

. vargranger

   Granger causality Wald tests
  +-------------------------------------------------------------------------+
  |          Equation           Excluded |   chi2     df Prob > chi2 |
  |-------------------------------------+-------------------------------|
  | newapprovalkalman      sig_action_pr |  5.7227     2    0.057    |
  | newapprovalkalman                ALL |  5.7227     2    0.057    |
  |-------------------------------------+-------------------------------|
  |     sig_action_pr  newapprovalkalman |  2.1322     2    0.344    |
  |     sig_action_pr                ALL |  2.1322     2    0.344    |
  +-------------------------------------------------------------------------+

.
. quietly var newapprovalkalman summed_sig_pr, lag(1/2) exog(jfk-trump dg ics war anyl
> aw)
>

. vargranger

   Granger causality Wald tests
  +-------------------------------------------------------------------------+
  |          Equation           Excluded |   chi2     df Prob > chi2 |
  |-------------------------------------+-------------------------------|
  | newapprovalkalman      summed_sig_pr |  4.3663     2    0.113    |
  | newapprovalkalman                ALL |  4.3663     2    0.113    |
  |-------------------------------------+-------------------------------|
  |     summed_sig_pr  newapprovalkalman |  1.8154     2    0.403    |
  |     summed_sig_pr                ALL |  1.8154     2    0.403    |
  +-------------------------------------------------------------------------+
```

```
.
.
. ********************************************************************************
> *
. * Table E.3: Full results for replication of Djourelova and Durante (2022, table 3)
> *
. ********************************************************************************
> *
.
. use "unilateral_media.dta",clear

.
. ** Panel A
.
. reg any_directives corr_dnp nextday_corr_dnp  __month* __year* __dow* week_no, clust
> er(
> year_month)
note: __month2 omitted because of collinearity.
note: __year6 omitted because of collinearity.
note: __dow7 omitted because of collinearity.

Linear regression                               Number of obs     =     13,875
                                                F(57, 455)        =     168.55
                                                Prob > F          =     0.0000
                                                R-squared         =     0.3029
                                                Root MSE          =     .41807

                                (Std. err. adjusted for 456 clusters in year_month)
------------------------------------------------------------------------------
             |               Robust
  any_directives | Coefficient  std. err.      t    P>|t|     [95% conf. interval]
-----------------+------------------------------------------------------------
        corr_dnp |   .0373832   .0174537     2.14   0.033     .0030833    .0716831
nextday_corr_dnp |   .0089053   .0179135     0.50   0.619    -.0262982    .0441088
         __month1 |  -.0235509   .0204223    -1.15   0.249    -.0636846    .0165829
         __month2 |          0  (omitted)
         __month3 |   .0355884   .0174727     2.04   0.042     .0012512    .0699256
         __month4 |   .0708237   .0177441     3.99   0.000     .0359531    .1056942
         __month5 |   .0692186   .0175887     3.94   0.000     .0346534    .1037837
         __month6 |   .0290755   .0203844     1.43   0.154    -.0109836    .0691347
         __month7 |  -.0279608    .017319    -1.61   0.107    -.0619959    .0060743
         __month8 |  -.0695302   .0196904    -3.53   0.000    -.1082256   -.0308348
         __month9 |   .0580514   .0185869     3.12   0.002     .0215247    .0945782
        __month10 |   .0677544   .0191546     3.54   0.000      .030112    .1053968
        __month11 |   .0012568   .0195492     0.06   0.949    -.0371611    .0396747
        __month12 |  -.0300009    .018892    -1.59   0.113    -.0671274    .0071256
          __year1 |       .0367   .054974     0.67   0.505    -.0713345    .1447346
          __year2 |   .0636247   .0502056     1.27   0.206     -.035039    .1622884
          __year3 |   .0194223   .0562376     0.35   0.730    -.0910954    .1299401
          __year4 |   .1124035   .0489982     2.29   0.022     .0161127    .2086942
          __year5 |   .1277652   .0438432     2.91   0.004     .0416049    .2139256
          __year6 |          0  (omitted)
          __year7 |   .1857577   .0531651     3.49   0.001     .0812781    .2902372
          __year8 |   .1579143   .0501874     3.15   0.002     .0592865    .2565421
          __year9 |   .0974795   .0480006     2.03   0.043     .0031491    .1918099
         __year10 |    .056993   .0462353     1.23   0.218    -.0338682    .1478542
         __year11 |     .05458   .0534702     1.02   0.308    -.0504992    .1596592
         __year12 |   .1353295   .0520903     2.60   0.010      .032962     .237697
         __year13 |   .0487202   .0483082     1.01   0.314    -.0462148    .1436551
         __year14 |   .0884026   .0463094     1.91   0.057    -.0026042    .1794094
         __year15 |   .1466057   .0523471     2.80   0.005     .0437336    .2494777
         __year16 |    .122335   .0519575     2.35   0.019     .0202285    .2244414
         __year17 |   .0872387   .0521127     1.67   0.095    -.0151726    .1896501
         __year18 |   .0669863   .0449467     1.49   0.137    -.0213425    .1553152
         __year19 |   .1358846   .0506196     2.68   0.008     .0364074    .2353617
         __year20 |   .1534338   .0520341     2.95   0.003     .0511769    .2556907
         __year21 |   .1101145   .0450244     2.45   0.015      .021633    .1985961
         __year22 |  -.0198559     .05052    -0.39   0.694    -.1191374    .0794256
         __year23 |   .1189944   .0554914     2.14   0.033     .0099432    .2280456
         __year24 |   .0226939   .0486641     0.47   0.641    -.0729404    .1183282
         __year25 |   .0129166   .0449999     0.29   0.774    -.0755167      .10135
         __year26 |  -.0498142   .0486413    -1.02   0.306    -.1454036    .0457753
```

```
        __year27 |  -.0192675   .0533859    -0.36   0.718    -.1241811     .085646
        __year28 |  -.0124191   .0475329    -0.26   0.794    -.1058305    .0809922
        __year29 |  -.0254426   .0461307    -0.55   0.582    -.1160983    .0652131
        __year30 |  -.0518554   .0457141    -1.13   0.257    -.1416924    .0379817
        __year31 |  -.0069563   .0523375    -0.13   0.894    -.1098095    .0958969
        __year32 |  -.1013215   .0540906    -1.87   0.062      -.20762     .004977
        __year33 |  -.0367733   .0495209    -0.74   0.458    -.1340912    .0605447
        __year34 |  -.1117091   .0470398    -2.37   0.018    -.2041514   -.0192668
        __year35 |  -.0580968   .0527468    -1.10   0.271    -.1617543    .0455608
        __year36 |  -.0098189   .0538682    -0.18   0.855    -.1156802    .0960425
        __year37 |  -.0152309   .0459469    -0.33   0.740    -.1055253    .0750636
        __year38 |  -.0423647   .0479216    -0.88   0.377    -.1365398    .0518104
          __dow1 |  -.0941553   .0108086    -8.71   0.000    -.1153963   -.0729143
          __dow2 |   .4499332   .0137093    32.82   0.000     .4229918    .4768747
          __dow3 |   .5163224   .0139226    37.09   0.000     .4889618    .5436829
          __dow4 |   .5189878   .0141537    36.67   0.000     .4911729    .5468026
          __dow5 |   .5323095   .0136391    39.03   0.000     .5055061    .5591129
          __dow6 |   .5907389   .0130499    45.27   0.000     .5650933    .6163845
          __dow7 |          0  (omitted)
         week_no |   .0003719   .0001571     2.37   0.018     .0000633    .0006806
           _cons |   .0263419   .0548954     0.48   0.632     -.081538    .1342218
------------------------------------------------------------------------------

.
. reg any_directives corr_dnp  nextday_corr_dnp prevday_corr_dnp  prevday_corr_dnp_2 p
> rev
> day_corr_dnp_3 prevday_corr_dnp_4 prevday_corr_dnp_5 prevday_corr_dnp_6 prevday_corr
> _dn
> p_7  __month* __year* __dow*  week_no, cluster(year_month)
note: __month11 omitted because of collinearity.
note: __year1 omitted because of collinearity.
note: __dow3 omitted because of collinearity.

Linear regression                               Number of obs     =     13,854
                                                F(64, 455)        =     153.64
                                                Prob > F          =     0.0000
                                                R-squared         =     0.3030
                                                Root MSE          =     .41815

                                  (Std. err. adjusted for 456 clusters in year_month)
------------------------------------------------------------------------------
                   |               Robust
    any_directives | Coefficient  std. err.      t    P>|t|     [95% conf. interval]
-------------------+----------------------------------------------------------------
          corr_dnp |   .0318405   .0186996     1.70   0.089    -.0049077    .0685887
  nextday_corr_dnp |   .0098662   .0185218     0.53   0.595    -.0265327    .0462652
  prevday_corr_dnp |   .0318311   .0181078     1.76   0.079    -.0037541    .0674163
prevday_corr_dnp_2 |  -.0211347   .0186624    -1.13   0.258    -.0578098    .0155404
prevday_corr_dnp_3 |  -.0090194   .0192336    -0.47   0.639     -.046817    .0287783
prevday_corr_dnp_4 |  -.0189148   .0175317    -1.08   0.281     -.053368    .0155384
prevday_corr_dnp_5 |   .0069834    .017708     0.39   0.693    -.0278162     .041783
prevday_corr_dnp_6 |  -.0215728   .0181465    -1.19   0.235    -.0572342    .0140886
prevday_corr_dnp_7 |   .0331789   .0179086     1.85   0.065     -.002015    .0683728
           __month1 |  -.0247288   .0185009    -1.34   0.182    -.0610865     .011629
           __month2 |  -.0014588   .0195128    -0.07   0.940    -.0398053    .0368876
           __month3 |   .0341361   .0176807     1.93   0.054    -.0006099    .0688821
           __month4 |   .0693729   .0176416     3.93   0.000     .0347037    .1040421
           __month5 |   .0677086   .0173915     3.89   0.000      .033531    .1018862
           __month6 |    .027617   .0199713     1.38   0.167    -.0116305    .0668645
           __month7 |  -.0292726   .0165461    -1.77   0.078    -.0617888    .0032436
           __month8 |  -.0709133   .0189106    -3.75   0.000    -.1080761   -.0337504
           __month9 |   .0564469   .0174896     3.23   0.001     .0220766    .0908173
          __month10 |   .0664203   .0178993     3.71   0.000     .0312448    .1015958
          __month11 |          0  (omitted)
          __month12 |  -.0314234   .0172324    -1.82   0.069    -.0652883    .0024416
            __year1 |          0  (omitted)
            __year2 |   .0268705   .0320696     0.84   0.403    -.0361524    .0898934
            __year3 |  -.0178113   .0348649    -0.51   0.610    -.0863275     .050705
            __year4 |   .0754747    .029037     2.60   0.010     .0184114    .1325381
            __year5 |   .0905367   .0295316     3.07   0.002     .0325015    .1485719
            __year6 |  -.0370515   .0550917    -0.67   0.502    -.1453173    .0712142
            __year7 |   .1485618   .0287476     5.17   0.000     .0920673    .2050564
```

```
            __year8 |   .1208464   .0316737     3.82   0.000     .0586015    .1830912
            __year9 |   .0604891   .0350376     1.73   0.085    -.0083665    .1293447
           __year10 |   .0201487   .0393253     0.51   0.609    -.0571331    .0974305
           __year11 |   .0174707   .0322253     0.54   0.588    -.0458582    .0807995
           __year12 |   .0985717   .0343034     2.87   0.004     .0311589    .1659845
           __year13 |    .012091   .0352315     0.34   0.732    -.0571456    .0813277
           __year14 |   .0517028   .0401897     1.29   0.199    -.0272776    .1306833
           __year15 |   .1096273   .0295296     3.71   0.000     .0515959    .1676587
           __year16 |    .085334   .0341869     2.50   0.013     .0181502    .1525178
           __year17 |   .0502852   .0405136     1.24   0.215    -.0293317    .1299021
           __year18 |   .0301829   .0377527     0.80   0.424    -.0440084    .1043741
           __year19 |   .0986961   .0252956     3.90   0.000     .0489854    .1484069
           __year20 |   .1165498   .0340979     3.42   0.001     .0495409    .1835588
           __year21 |   .0733587   .0312626     2.35   0.019     .0119216    .1347957
           __year22 |  -.0565991    .044138    -1.28   0.200    -.1433387    .0301404
           __year23 |   .0807453   .0330291     2.44   0.015     .0158368    .1456538
           __year24 |  -.0143375   .0286026    -0.50   0.616    -.0705471    .0418721
           __year25 |   -.023861   .0310716    -0.77   0.443    -.0849227    .0372007
           __year26 |  -.0861682   .0417703    -2.06   0.040    -.1682548   -.0040817
           __year27 |  -.0559802   .0312975    -1.79   0.074    -.1174857    .0055253
           __year28 |  -.0491778   .0271224    -1.81   0.070    -.1024786     .004123
           __year29 |  -.0622774   .0330082    -1.89   0.060    -.1271448      .00259
           __year30 |    -.08824   .0383885    -2.30   0.022    -.1636807   -.0127992
           __year31 |  -.0436161   .0296688    -1.47   0.142    -.1019211    .0146888
           __year32 |  -.1379377   .0367133    -3.76   0.000    -.2100863   -.0657891
           __year33 |  -.0731419   .0371431    -1.97   0.050    -.1461352   -.0001486
           __year34 |  -.1481755   .0404367    -3.66   0.000    -.2276414   -.0687097
           __year35 |  -.0949048   .0303018    -3.13   0.002    -.1544536   -.0353559
           __year36 |  -.0468477   .0368897    -1.27   0.205     -.119343    .0256476
           __year37 |  -.0521936   .0327553    -1.59   0.112    -.1165641    .0121769
           __year38 |  -.0787678   .0408339    -1.93   0.054    -.1590142    .0014787
             __dow1 |  -.6053717   .0129817   -46.63   0.000    -.6308833   -.5798601
             __dow2 |  -.0634394    .013848    -4.58   0.000    -.0906534   -.0362253
             __dow3 |          0  (omitted)
             __dow4 |    .004029   .0139184     0.29   0.772    -.0233233    .0313813
             __dow5 |   .0178353   .0143154     1.25   0.213    -.0102972    .0459679
             __dow6 |   .0778946   .0148476     5.25   0.000     .0487162    .1070731
             __dow7 |  -.5128844   .0141293   -36.30   0.000    -.5406513   -.4851176
           week_no |   .0003708   .0001574     2.36   0.019     .0000614    .0006801
              _cons |   .5810407   .0371545    15.64   0.000      .508025    .6540564
------------------------------------------------------------------------------

.
. reg any_directives corr_dnp  nextday_corr_dnp prevday_corr_dnp prevday_corr_dnp_2 pr
> evd
> ay_corr_dnp_3 prevday_corr_dnp_4 prevday_corr_dnp_5 prevday_corr_dnp_6 prevday_corr_
> dnp
> _7 nextday_corr_dnp_2 nextday_corr_dnp_3 nextday_corr_dnp_4 nextday_corr_dnp_5 nextd
> ay_
> corr_dnp_6 nextday_corr_dnp_7 __month* __year* __dow* week_no , cluster(year_month)
note: __month9 omitted because of collinearity.
note: __year1 omitted because of collinearity.
note: __dow3 omitted because of collinearity.

Linear regression                               Number of obs     =     13,836
                                                F(70, 455)        =     142.76
                                                Prob > F          =     0.0000
                                                R-squared         =     0.3035
                                                Root MSE          =     .41807

                                  (Std. err. adjusted for 456 clusters in year_month)
------------------------------------------------------------------------------
                   |               Robust
    any_directives | Coefficient  std. err.      t    P>|t|     [95% conf. interval]
-------------------+----------------------------------------------------------------
          corr_dnp |   .0303302    .018964     1.60   0.110    -.0069377    .0675981
  nextday_corr_dnp |   .0056506   .0196537     0.29   0.774    -.0329726    .0442739
  prevday_corr_dnp |   .0316458   .0181265     1.75   0.082    -.0039763    .0672679
prevday_corr_dnp_2 |  -.0235362   .0187238    -1.26   0.209    -.0603321    .0132597
prevday_corr_dnp_3 |  -.0100365   .0192644    -0.52   0.603    -.0478948    .0278218
prevday_corr_dnp_4 |  -.0183834   .0175329    -1.05   0.295    -.0528388     .016072
prevday_corr_dnp_5 |   .0075215   .0177106     0.42   0.671    -.0272832    .0423262
```

```
prevday_corr_dnp_6 |   -.023566   .0182529    -1.29   0.197    -.0594365    .0123045
prevday_corr_dnp_7 |   .0343173    .018009     1.91   0.057    -.0010739    .0697085
nextday_corr_dnp_2 |   .0057286   .0176126     0.33   0.745    -.0288835    .0403408
nextday_corr_dnp_3 |  -.0133274   .0187081    -0.71   0.477    -.0500925    .0234376
nextday_corr_dnp_4 |   .0171769   .0172682     0.99   0.320    -.0167584    .0511123
nextday_corr_dnp_5 |   .0181892   .0183542     0.99   0.322    -.0178804    .0542588
nextday_corr_dnp_6 |   -.009553   .0188609    -0.51   0.613    -.0466182    .0275122
nextday_corr_dnp_7 |  -.0028774   .0176697    -0.16   0.871    -.0376017    .0318469
           __month1 |  -.0815833   .0181495    -4.50   0.000    -.1172505   -.0459162
           __month2 |  -.0582578   .0187077    -3.11   0.002     -.095022   -.0214937
           __month3 |  -.0234957   .0169529    -1.39   0.166    -.0568115      .00982
           __month4 |   .0125649    .016741     0.75   0.453    -.0203345    .0454643
           __month5 |   .0112648   .0167953     0.67   0.503    -.0217413    .0442708
           __month6 |  -.0289551   .0194184    -1.49   0.137     -.067116    .0092058
           __month7 |  -.0860314   .0158818    -5.42   0.000    -.1172422   -.0548207
           __month8 |  -.1278184   .0183737    -6.96   0.000    -.1639263   -.0917106
           __month9 |           0  (omitted)
          __month10 |   .0093477   .0173185     0.54   0.590    -.0246865     .043382
          __month11 |  -.0568542   .0174892    -3.25   0.001    -.0912239   -.0224845
          __month12 |  -.0880787   .0168755    -5.22   0.000    -.1212423   -.0549151
            __year1 |           0  (omitted)
            __year2 |   .0269632   .0319869     0.84   0.400    -.0358972    .0898237
            __year3 |  -.0174456   .0347938    -0.50   0.616    -.0858221     .050931
            __year4 |    .075859   .0289301     2.62   0.009     .0190059    .1327121
            __year5 |   .0917701   .0293824     3.12   0.002      .034028    .1495122
            __year6 |  -.0360106   .0549576    -0.66   0.513    -.1440127    .0719915
            __year7 |   .1491325   .0287526     5.19   0.000     .0926281    .2056369
            __year8 |   .1213885   .0316724     3.83   0.000     .0591462    .1836307
            __year9 |   .0611837   .0349472     1.75   0.081    -.0074942    .1298615
           __year10 |   .0207821   .0391801     0.53   0.596    -.0562143    .0977784
           __year11 |   .0179202   .0321463     0.56   0.577    -.0452535    .0810938
           __year12 |   .0985574   .0341278     2.89   0.004     .0314897    .1656251
           __year13 |   .0122002   .0351436     0.35   0.729    -.0568638    .0812642
           __year14 |   .0519728   .0400078     1.30   0.195    -.0266501    .1305957
           __year15 |   .1098006   .0293538     3.74   0.000     .0521147    .1674865
           __year16 |   .0856462   .0340922     2.51   0.012     .0186484     .152644
           __year17 |   .0508739   .0403888     1.26   0.208    -.0284978    .1302455
           __year18 |   .0308767   .0375958     0.82   0.412    -.0430062    .1047596
           __year19 |   .0992232   .0251575     3.94   0.000      .049784    .1486625
           __year20 |   .1168458   .0340567     3.43   0.001     .0499178    .1837738
           __year21 |   .0735342   .0310892     2.37   0.018     .0124379    .1346305
           __year22 |  -.0561891   .0439537    -1.28   0.202    -.1425667    .0301884
           __year23 |   .0823718     .03309     2.49   0.013     .0173437    .1473999
           __year24 |  -.0139395   .0284358    -0.49   0.624    -.0698214    .0419424
           __year25 |  -.0267861   .0310319    -0.86   0.388    -.0877698    .0341975
           __year26 |  -.0865426   .0416902    -2.08   0.038    -.1684718   -.0046134
           __year27 |  -.0562112   .0311941    -1.80   0.072    -.1175137    .0050912
           __year28 |  -.0492584   .0269309    -1.83   0.068    -.1021828    .0036659
           __year29 |  -.0619677   .0328969    -1.88   0.060    -.1266164    .0026811
           __year30 |  -.0884004   .0383254    -2.31   0.022    -.1637171   -.0130837
           __year31 |  -.0438757   .0295096    -1.49   0.138    -.1018677    .0141163
           __year32 |  -.1383511   .0364702    -3.79   0.000    -.2100221   -.0666801
           __year33 |   -.073799   .0372914    -1.98   0.048    -.1470838   -.0005142
           __year34 |  -.1481675   .0403814    -3.67   0.000    -.2275246   -.0688103
           __year35 |  -.0950382   .0301702    -3.15   0.002    -.1543284   -.0357481
           __year36 |  -.0463888   .0367826    -1.26   0.208    -.1186736    .0258959
           __year37 |  -.0515491   .0326102    -1.58   0.115    -.1156343    .0125361
           __year38 |  -.0791948   .0410559    -1.93   0.054    -.1598774    .0014879
             __dow1 |    -.60713    .012992   -46.73   0.000    -.6326617   -.5815982
             __dow2 |  -.0637359   .0137772    -4.63   0.000    -.0908108    -.036661
             __dow3 |           0  (omitted)
             __dow4 |   .0030944   .0139718     0.22   0.825    -.0243629    .0305517
             __dow5 |   .0154249   .0144106     1.07   0.285    -.0128946    .0437444
             __dow6 |    .076809   .0148143     5.18   0.000     .0476961    .1059218
             __dow7 |  -.5150932   .0142506   -36.15   0.000    -.5430984   -.4870881
            week_no |   .0003678   .0001571     2.34   0.020     .0000591    .0006764
              _cons |   .6341205   .0390904    16.22   0.000     .5573003    .7109406
------------------------------------------------------------------------------
```

```
.
. reg any_directives corr_dnp corr_dnp_Div nextday_corr_dnp nextday_corr_dnp_Div prevd
> ay_
> corr_dnp prevday_corr_dnp_Div prevday_corr_dnp_2 prevday_corr_dnp_3     prevday_corr
> _dn
> p_4 prevday_corr_dnp_5 prevday_corr_dnp_6 prevday_corr_dnp_7  prevday_corr_dnp_2_div
>  pr
> evday_corr_dnp_3_div prevday_corr_dnp_4_div prevday_corr_dnp_5_div prevday_corr_dnp_
> 6_d
> iv prevday_corr_dnp_7_div nextday_corr_dnp_2 nextday_corr_dnp_3     nextday_corr_dnp
> _4
> nextday_corr_dnp_5 nextday_corr_dnp_6 nextday_corr_dnp_7 nextday_corr_dnp_2_div next
> day
> _corr_dnp_3_div nextday_corr_dnp_4_div nextday_corr_dnp_5_div nextday_corr_dnp_6_div
>  ne
> xtday_corr_dnp_7_div __month* __year* __dow*  week_no, cluster(year_month)
note: __month9 omitted because of collinearity.
note: __year3 omitted because of collinearity.
note: __dow2 omitted because of collinearity.

Linear regression                               Number of obs     =     13,836
                                                F(85, 455)        =     121.03
                                                Prob > F          =     0.0000
                                                R-squared         =     0.3040
                                                Root MSE          =     .41816

                                   (Std. err. adjusted for 456 clusters in year_mont
> h)
------------------------------------------------------------------------------------
> --
                       |               Robust
             any_directives | Coefficient  std. err.      t    P>|t|     [95% conf. interva
> l]
-----------------------+------------------------------------------------------------
> --
                  corr_dnp |    .053949   .0393997     1.37   0.172    -.0234789    .13137
> 69
           corr_dnp_Div |  -.0305862   .0448726    -0.68   0.496    -.1187695    .05759
> 71
       nextday_corr_dnp |   .0082838   .0391078     0.21   0.832    -.0685704    .08513
> 81
  nextday_corr_dnp_Div |  -.0035671   .0445329    -0.08   0.936    -.0910826    .08394
> 85
       prevday_corr_dnp |  -.0004738   .0359618    -0.01   0.989    -.0711456     .0701
> 98
  prevday_corr_dnp_Div |   .0413365   .0417752     0.99   0.323    -.0407598    .12343
> 27
    prevday_corr_dnp_2 |  -.0070103   .0320051    -0.22   0.827    -.0699064    .05588
> 59
    prevday_corr_dnp_3 |  -.0184053   .0386911    -0.48   0.635    -.0944407    .05763
> 02
    prevday_corr_dnp_4 |  -.0071978   .0343114    -0.21   0.834    -.0746262    .06023
> 06
    prevday_corr_dnp_5 |  -.0156393   .0355396    -0.44   0.660    -.0854813    .05420
> 27
    prevday_corr_dnp_6 |   .0031338   .0372044     0.08   0.933    -.0699799    .07624
> 75
    prevday_corr_dnp_7 |   .0219167   .0348373     0.63   0.530    -.0465452    .09037
> 86
prevday_corr_dnp_2_div |  -.0215898   .0392705    -0.55   0.583    -.0987638    .05558
> 41
prevday_corr_dnp_3_div |   .0113349    .044471     0.25   0.799    -.0760592     .0987
> 29
prevday_corr_dnp_4_div |  -.0153719   .0395518    -0.39   0.698    -.0930988     .0623
> 55
prevday_corr_dnp_5_div |    .031147   .0407223     0.76   0.445      -.04888     .1111
> 74
prevday_corr_dnp_6_div |  -.0358596   .0425254    -0.84   0.400    -.1194302    .04771
> 09
prevday_corr_dnp_7_div |   .0172301   .0404896     0.43   0.671    -.0623397    .09679
> 98
    nextday_corr_dnp_2 |   .0073012   .0349689     0.21   0.835    -.0614193    .07602
```

```
> 18
    nextday_corr_dnp_3 |  -.0639136   .0359232    -1.78   0.076    -.1345097    .00668
> 24
    nextday_corr_dnp_4 |   .0754397   .0323733     2.33   0.020     .0118199    .13905
> 95
    nextday_corr_dnp_5 |   .0320487   .0351635     0.91   0.363    -.0370544    .10115
> 17
    nextday_corr_dnp_6 |   .0098928   .0386892     0.26   0.798    -.0661389    .08592
> 44
    nextday_corr_dnp_7 |  -.0389817    .032041    -1.22   0.224    -.1019483    .02398
> 49
nextday_corr_dnp_2_div |  -.0014494   .0404734    -0.04   0.971    -.0809874    .07808
> 87
nextday_corr_dnp_3_div |   .0678367   .0420397     1.61   0.107    -.0147793    .15045
> 28
nextday_corr_dnp_4_div |  -.0785521   .0381737    -2.06   0.040    -.1535708   -.00353
> 34
nextday_corr_dnp_5_div |  -.0179978   .0411768    -0.44   0.662    -.0989182    .06292
> 25
nextday_corr_dnp_6_div |  -.0266179   .0442461    -0.60   0.548      -.11357    .06033
> 42
nextday_corr_dnp_7_div |   .0488084    .037963     1.29   0.199    -.0257962     .1234
> 13
             __month1 |  -.0811609   .0182043    -4.46   0.000     -.116936   -.04538
> 59
             __month2 |  -.0579588   .0186403    -3.11   0.002    -.0945906    -.0213
> 27
             __month3 |  -.0233246   .0169692    -1.37   0.170    -.0566723    .01002
> 31
             __month4 |   .0125634   .0167703     0.75   0.454    -.0203934    .04552
> 03
             __month5 |   .0114768   .0167944     0.68   0.495    -.0215274    .04448
> 09
             __month6 |  -.0285672   .0194125    -1.47   0.142    -.0667164     .0095
> 82
             __month7 |  -.0860469   .0158922    -5.41   0.000    -.1172782   -.05481
> 56
             __month8 |  -.1277062   .0183577    -6.96   0.000    -.1637825   -.09162
> 99
             __month9 |          0  (omitted)
            __month10 |   .0093894    .017351     0.54   0.589    -.0247086    .04348
> 75
            __month11 |  -.0569008   .0174872    -3.25   0.001    -.0912666    -.0225
> 35
            __month12 |   -.088359   .0168522    -5.24   0.000    -.1214767   -.05524
> 12
              __year1 |    .006649   .0478989     0.14   0.890    -.0874816    .10077
> 96
              __year2 |   .0325014   .0494101     0.66   0.511    -.0645988    .12960
> 16
              __year3 |          0  (omitted)
              __year4 |   .0928176   .0317864     2.92   0.004     .0303513     .1552
> 84
              __year5 |   .1075037   .0315523     3.41   0.001     .0454974      .169
> 51
              __year6 |  -.0210252   .0563199    -0.37   0.709    -.1317046    .08965
> 42
              __year7 |   .1666241   .0316204     5.27   0.000      .104484    .22876
> 42
              __year8 |   .1382391   .0342651     4.03   0.000     .0709017    .20557
> 65
              __year9 |   .0771655     .03706     2.08   0.038     .0043356    .14999
> 55
             __year10 |   .0360026   .0410501     0.88   0.381    -.0446688    .11667
> 39
             __year11 |   .0354436   .0348855     1.02   0.310    -.0331131    .10400
> 03
             __year12 |   .1156495   .0366754     3.15   0.002     .0435753    .18772
> 36
             __year13 |   .0284647   .0375288     0.76   0.449    -.0452865    .10221
> 59
             __year14 |   .0673279   .0420465     1.60   0.110    -.0153014    .14995
```

```
> 73
             __year15 |   .1171214   .0437908     2.67   0.008     .0310641    .20317
> 88
             __year16 |   .0916786   .0505798     1.81   0.071    -.0077204    .19107
> 77
             __year17 |    .066933   .0422099     1.59   0.113    -.0160175    .14988
> 35
             __year18 |   .0460593   .0395722     1.16   0.245    -.0317076    .12382
> 61
             __year19 |   .1167117   .0285423     4.09   0.000     .0606207    .17280
> 27
             __year20 |   .1338082   .0364709     3.67   0.000     .0621359    .20548
> 04
             __year21 |   .0897769    .033728     2.66   0.008      .023495    .15605
> 88
             __year22 |  -.0408994   .0457092    -0.89   0.371    -.1307266    .04892
> 79
             __year23 |   .0963313   .0348268     2.77   0.006       .02789    .16477
> 27
             __year24 |   .0029894    .031299     0.10   0.924    -.0585192     .0644
> 98
             __year25 |  -.0229565   .0522888    -0.44   0.661     -.125714     .0798
> 01
             __year26 |  -.0839716   .0604427    -1.39   0.165    -.2027531      .034
> 81
             __year27 |   -.050326   .0498097    -1.01   0.313    -.1482116    .04755
> 95
             __year28 |  -.0439275   .0464863    -0.94   0.345     -.135282    .04742
> 71
             __year29 |  -.0459806   .0351513    -1.31   0.192    -.1150596    .02309
> 85
             __year30 |  -.0728291   .0405763    -1.79   0.073    -.1525692     .0069
> 11
             __year31 |  -.0372615   .0449928    -0.83   0.408    -.1256811     .0511
> 58
             __year32 |   -.133629    .053478    -2.50   0.013    -.2387235   -.02853
> 45
             __year33 |  -.0570672   .0398458    -1.43   0.153    -.1353717    .02123
> 74
             __year34 |  -.1326836   .0424887    -3.12   0.002    -.2161821   -.04918
> 51
             __year35 |  -.0772601   .0334741    -2.31   0.021    -.1430431   -.01147
> 72
             __year36 |  -.0294965    .039013    -0.76   0.450    -.1061644    .04717
> 15
             __year37 |  -.0355193   .0348847    -1.02   0.309    -.1040743    .03303
> 58
             __year38 |  -.0635987   .0431529    -1.47   0.141    -.1484024    .02120
> 51
               __dow1 |  -.5428908   .0126534   -42.90   0.000    -.5677572   -.51802
> 45
               __dow2 |          0  (omitted)
               __dow3 |   .0640405   .0137855     4.65   0.000     .0369494    .09113
> 16
               __dow4 |   .0675106   .0146981     4.59   0.000     .0386261    .09639
> 52
               __dow5 |   .0792475   .0147994     5.35   0.000     .0501639    .10833
> 11
               __dow6 |   .1407788    .015165     9.28   0.000     .1109768    .17058
> 09
               __dow7 |  -.4508082   .0138851   -32.47   0.000    -.4780951   -.42352
> 14
             week_no |   .0003845   .0001634     2.35   0.019     .0000634    .00070
> 57
                _cons |   .5539393   .0401591    13.79   0.000      .475019    .63285
> 96
------------------------------------------------------------------------------
> --
```

```
.
. reg any_directives corr_dnp     nextday_corr_dnp __month* __year* __dow* week_no if
> div
> ided==1, cluster(year_month)
note: __month4 omitted because of collinearity.
note: __year1 omitted because of collinearity.
note: __year2 omitted because of collinearity.
note: __year16 omitted because of collinearity.
note: __year25 omitted because of collinearity.
note: __year26 omitted because of collinearity.
note: __year27 omitted because of collinearity.
note: __year28 omitted because of collinearity.
note: __year32 omitted because of collinearity.
note: __dow3 omitted because of collinearity.

Linear regression                               Number of obs     =     10,133
                                                F(47, 335)        =          .
                                                Prob > F          =          .
                                                R-squared         =     0.3124
                                                Root MSE          =     .41493

                                  (Std. err. adjusted for 336 clusters in year_month)
------------------------------------------------------------------------------
                  |               Robust
  any_directives | Coefficient  std. err.      t    P>|t|     [95% conf. interval]
-----------------+------------------------------------------------------------------
        corr_dnp |   .0260137   .0199596     1.30   0.193    -.0132482    .0652756
nextday_corr_dnp |   .0059213   .0205189     0.29   0.773    -.0344408    .0462833
         __month1 |  -.0995996   .0206393    -4.83   0.000    -.1401985   -.0590006
         __month2 |   -.066163    .019316    -3.43   0.001     -.104159    -.028167
         __month3 |  -.0127218   .0151601    -0.84   0.402    -.0425427    .0170991
         __month4 |          0  (omitted)
         __month5 |   .0001254   .0166474     0.01   0.994    -.0326212     .032872
         __month6 |  -.0361465   .0200591    -1.80   0.072    -.0756041    .0033112
         __month7 |   -.095619   .0169517    -5.64   0.000    -.1289642   -.0622738
         __month8 |  -.1302885   .0209269    -6.23   0.000    -.1714532   -.0891239
         __month9 |  -.0290831   .0181117    -1.61   0.109    -.0647101    .0065439
        __month10 |   .0007578   .0202829     0.04   0.970    -.0391401    .0406556
        __month11 |   -.078384   .0189199    -4.14   0.000    -.1156007   -.0411673
        __month12 |  -.1013353   .0190165    -5.33   0.000    -.1387421   -.0639285
          __year1 |          0  (omitted)
          __year2 |          0  (omitted)
          __year3 |   .1158048    .038217     3.03   0.003     .0406292    .1909803
          __year4 |   .2005374   .0241041     8.32   0.000     .1531229    .2479519
          __year5 |   .2083769   .0215837     9.65   0.000     .1659203    .2508335
          __year6 |      .0757   .0545196     1.39   0.166    -.0315439    .1829438
          __year7 |   .2774413    .029387     9.44   0.000      .219635    .3352476
          __year8 |   .2456453   .0291388     8.43   0.000     .1883272    .3029634
          __year9 |   .1794114   .0285728     6.28   0.000     .1232066    .2356162
         __year10 |   .1334835   .0343023     3.89   0.000     .0660085    .2009585
         __year11 |    .146825   .0308403     4.76   0.000     .0861599      .20749
         __year12 |   .2241278    .030736     7.29   0.000     .1636678    .2845877
         __year13 |   .1321219   .0301758     4.38   0.000      .072764    .1914798
         __year14 |   .1657633   .0365715     4.53   0.000     .0938246    .2377021
         __year15 |   .2508526    .025534     9.82   0.000     .2006255    .3010797
         __year16 |          0  (omitted)
         __year17 |   .1712457    .034519     4.96   0.000     .1033444     .239147
         __year18 |   .1433814   .0323888     4.43   0.000     .0796704    .2070923
         __year19 |   .2278609   .0250918     9.08   0.000     .1785035    .2772183
         __year20 |   .2416756   .0307349     7.86   0.000     .1812179    .3021332
         __year21 |    .193106   .0255024     7.57   0.000      .142941    .2432709
         __year22 |   .0573343   .0405592     1.41   0.158    -.0224485    .1371171
         __year23 |   .2287721   .0317638     7.20   0.000     .1662904    .2912538
         __year24 |   .1106736   .0249256     4.44   0.000     .0616433     .159704
         __year25 |          0  (omitted)
         __year26 |          0  (omitted)
         __year27 |          0  (omitted)
         __year28 |          0  (omitted)
         __year29 |   .0602132   .0258127     2.33   0.020     .0094378    .1109886
         __year30 |   .0266114   .0342361     0.78   0.438    -.0407333    .0939561
         __year31 |  -.0142972   .0261101    -0.55   0.584    -.0656576    .0370633
         __year32 |          0  (omitted)
```

```
        __year33 |   .0480023   .0333684     1.44   0.151    -.0176358    .1136404
        __year34 |  -.0335643   .0374176    -0.90   0.370    -.1071672    .0400387
        __year35 |   .0352916   .0300124     1.18   0.240    -.0237448    .0943281
        __year36 |    .078101   .0347728     2.25   0.025     .0097004    .1465016
        __year37 |   .0668192   .0281047     2.38   0.018     .0115352    .1221032
        __year38 |   .0361727   .0367179     0.99   0.325     -.036054    .1083995
          __dow1 |  -.6266501   .0150489   -41.64   0.000    -.6562523   -.5970479
          __dow2 |   -.069084   .0158145    -4.37   0.000    -.1001923   -.0379758
          __dow3 |          0  (omitted)
          __dow4 |  -.0057878   .0163161    -0.35   0.723    -.0378826    .0263071
          __dow5 |   .0021154   .0164039     0.13   0.897    -.0301523    .0343831
          __dow6 |   .0743768   .0166588     4.46   0.000     .0416077    .1071459
          __dow7 |  -.5320181   .0164717   -32.30   0.000    -.5644191    -.499617
         week_no |   .0004829   .0002201     2.19   0.029     .0000499    .0009159
           _cons |   .5345327    .033622    15.90   0.000     .4683959    .6006696
------------------------------------------------------------------------------

.
. reg any_directives corr_dnp nextday_corr_dnp prevday_corr_dnp  prevday_corr_dnp_2 pr
> evd
> ay_corr_dnp_3 prevday_corr_dnp_4 prevday_corr_dnp_5 prevday_corr_dnp_6 prevday_corr_
> dnp
> _7 __month* __year* __dow* week_no if divided==1, cluster(year_month)
note: __month4 omitted because of collinearity.
note: __year1 omitted because of collinearity.
note: __year2 omitted because of collinearity.
note: __year16 omitted because of collinearity.
note: __year26 omitted because of collinearity.
note: __year27 omitted because of collinearity.
note: __year28 omitted because of collinearity.
note: __year31 omitted because of collinearity.
note: __year32 omitted because of collinearity.
note: __dow7 omitted because of collinearity.

Linear regression                               Number of obs     =     10,126
                                                F(54, 335)        =          .
                                                Prob > F          =          .
                                                R-squared         =     0.3128
                                                Root MSE          =     .41497

                                  (Std. err. adjusted for 336 clusters in year_month)
------------------------------------------------------------------------------
                   |               Robust
    any_directives | Coefficient  std. err.      t    P>|t|     [95% conf. interval]
-------------------+----------------------------------------------------------------
          corr_dnp |   .0207033   .0214161     0.97   0.334    -.0214236    .0628303
  nextday_corr_dnp |   .0065953   .0210566     0.31   0.754    -.0348244    .0480151
  prevday_corr_dnp |   .0390159   .0212147     1.84   0.067    -.0027149    .0807467
prevday_corr_dnp_2 |  -.0281511   .0228645    -1.23   0.219    -.0731271    .0168249
prevday_corr_dnp_3 |  -.0058773   .0222658    -0.26   0.792    -.0496756     .037921
prevday_corr_dnp_4 |  -.0269096   .0201821    -1.33   0.183    -.0666092      .01279
prevday_corr_dnp_5 |   .0164052   .0202733     0.81   0.419    -.0234738    .0562842
prevday_corr_dnp_6 |  -.0332897   .0209079    -1.59   0.112     -.074417    .0078375
prevday_corr_dnp_7 |   .0348344   .0210265     1.66   0.099    -.0065263     .076195
          __month1 |  -.0994409    .020648    -4.82   0.000    -.1400571   -.0588247
          __month2 |  -.0658915   .0192638    -3.42   0.001    -.1037848   -.0279983
          __month3 |  -.0125835   .0152324    -0.83   0.409    -.0425466    .0173797
          __month4 |          0  (omitted)
          __month5 |   .0000695   .0167554     0.00   0.997    -.0328897    .0330286
          __month6 |  -.0362826   .0200374    -1.81   0.071    -.0756975    .0031324
          __month7 |  -.0953449   .0169873    -5.61   0.000      -.12876   -.0619297
          __month8 |  -.1300534   .0209396    -6.21   0.000     -.171243   -.0888637
          __month9 |  -.0291307   .0183225    -1.59   0.113    -.0651724     .006911
         __month10 |   .0012611   .0203193     0.06   0.951    -.0387084    .0412305
         __month11 |   -.077735   .0189148    -4.11   0.000    -.1149418   -.0405282
         __month12 |   -.101179     .01901    -5.32   0.000    -.1385731   -.0637849
           __year1 |          0  (omitted)
           __year2 |          0  (omitted)
           __year3 |   .1285346   .0513011     2.51   0.013     .0276216    .2294476
           __year4 |   .2137504   .0344964     6.20   0.000     .1458935    .2816073
           __year5 |   .2205563   .0244929     9.00   0.000      .172377    .2687357
           __year6 |   .0883268   .0472994     1.87   0.063    -.0047144     .181368
```

```
      __year7 |   .2900173   .0448169     6.47   0.000     .2018593    .3781753
      __year8 |   .2585527   .0370264     6.98   0.000     .1857192    .3313861
      __year9 |   .1923207   .0297273     6.47   0.000     .1338449    .2507965
     __year10 |   .1465892    .026086     5.62   0.000     .0952762    .1979022
     __year11 |   .1596958   .0435063     3.67   0.000     .0741159    .2452757
     __year12 |    .237725   .0395428     6.01   0.000     .1599414    .3155085
     __year13 |   .1459547   .0304154     4.80   0.000     .0861254     .205784
     __year14 |   .1793641   .0274418     6.54   0.000     .1253842     .233344
     __year15 |   .2640189    .003183    82.95   0.000     .2577577      .27028
     __year16 |           0  (omitted)
     __year17 |   .1842867    .035523     5.19   0.000     .1144104     .254163
     __year18 |   .1565624   .0237522     6.59   0.000     .1098402    .2032846
     __year19 |   .2405517   .0413087     5.82   0.000     .1592947    .3218088
     __year20 |   .2549275   .0393733     6.47   0.000     .1774774    .3323777
     __year21 |   .2066419   .0257669     8.02   0.000     .1559566    .2573271
     __year22 |   .0708121   .0337483     2.10   0.037     .0044269    .1371973
     __year23 |   .2400435   .0435268     5.51   0.000     .1544232    .3256639
     __year24 |   .1237077   .0351406     3.52   0.000     .0545836    .1928317
     __year25 |   .0159466   .0271363     0.59   0.557    -.0374324    .0693255
     __year26 |           0  (omitted)
     __year27 |           0  (omitted)
     __year28 |           0  (omitted)
     __year29 |   .0734388    .026133     2.81   0.005     .0220334    .1248442
     __year30 |   .0409684    .024542     1.67   0.096    -.0073075    .0892443
     __year31 |           0  (omitted)
     __year32 |           0  (omitted)
     __year33 |   .0625839   .0331232     1.89   0.060    -.0025717    .1277395
     __year34 |  -.0194341   .0284722    -0.68   0.495    -.0754408    .0365727
     __year35 |   .0489392   .0429206     1.14   0.255    -.0354886     .133367
     __year36 |   .0910852   .0420005     2.17   0.031     .0084671    .1737032
     __year37 |   .0797802   .0282258     2.83   0.005     .0242581    .1353023
     __year38 |   .0505325   .0276668     1.83   0.069      -.00389     .104955
       __dow1 |  -.0923348   .0129836    -7.11   0.000    -.1178744   -.0667951
       __dow2 |   .4627242    .016386    28.24   0.000     .4304917    .4949566
       __dow3 |   .5287064   .0167872    31.49   0.000     .4956847     .561728
       __dow4 |   .5249357   .0164833    31.85   0.000     .4925119    .5573595
       __dow5 |    .532254   .0159171    33.44   0.000     .5009439    .5635641
       __dow6 |   .6064153   .0150442    40.31   0.000     .5768223    .6360083
       __dow7 |           0  (omitted)
      week_no |   .0004827   .0002211     2.18   0.030     .0000478    .0009177
        _cons |  -.0034345   .0541842    -0.06   0.949    -.1100187    .1031497
------------------------------------------------------------------------------

.
. reg any_directives corr_dnp nextday_corr_dnp prevday_corr_dnp prevday_corr_dnp_2 pre
> vda
> y_corr_dnp_3 prevday_corr_dnp_4 prevday_corr_dnp_5 prevday_corr_dnp_6 prevday_corr_d
> np_
> 7 nextday_corr_dnp_2 nextday_corr_dnp_3 nextday_corr_dnp_4 nextday_corr_dnp_5 nextda
> y_c
> orr_dnp_6 nextday_corr_dnp_7 __month* __year* __dow* week_no if divided==1, cluster(
> yea
> r_month)
note: __month9 omitted because of collinearity.
note: __year1 omitted because of collinearity.
note: __year2 omitted because of collinearity.
note: __year16 omitted because of collinearity.
note: __year26 omitted because of collinearity.
note: __year27 omitted because of collinearity.
note: __year28 omitted because of collinearity.
note: __year31 omitted because of collinearity.
note: __year32 omitted because of collinearity.
note: __dow3 omitted because of collinearity.

Linear regression                               Number of obs     =     10,114
                                                F(60, 335)        =          .
                                                Prob > F          =          .
                                                R-squared         =     0.3133
                                                Root MSE          =     .41495
```

(Std. err. adjusted for 336 clusters in year_month)

any_directives	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
corr_dnp	.0204894	.0217314	0.94	0.346	-.0222578	.0632366
nextday_corr_dnp	.0034054	.0224784	0.15	0.880	-.0408113	.0476221
prevday_corr_dnp	.0385818	.0211877	1.82	0.070	-.0030959	.0802596
prevday_corr_dnp_2	-.0284666	.0229405	-1.24	0.216	-.0735923	.016659
prevday_corr_dnp_3	-.0068347	.0223809	-0.31	0.760	-.0508595	.03719
prevday_corr_dnp_4	-.0251987	.0202558	-1.24	0.214	-.0650433	.0146458
prevday_corr_dnp_5	.015703	.0202805	0.77	0.439	-.0241902	.0555962
prevday_corr_dnp_6	-.0343252	.0208678	-1.64	0.101	-.0753735	.0067232
prevday_corr_dnp_7	.035249	.0211371	1.67	0.096	-.006329	.0768271
nextday_corr_dnp_2	.0064786	.0204607	0.32	0.752	-.0337691	.0467263
nextday_corr_dnp_3	.0013559	.0217231	0.06	0.950	-.041375	.0440868
nextday_corr_dnp_4	-.0031006	.0203776	-0.15	0.879	-.0431848	.0369835
nextday_corr_dnp_5	.0139594	.0215541	0.65	0.518	-.0284391	.0563579
nextday_corr_dnp_6	-.019705	.021387	-0.92	0.358	-.0617747	.0223646
nextday_corr_dnp_7	.0054247	.0209409	0.26	0.796	-.0357674	.0466169
__month1	-.0709755	.0216072	-3.28	0.001	-.1134784	-.0284726
__month2	-.0374903	.0221664	-1.69	0.092	-.0810933	.0061126
__month3	.0158468	.0188367	0.84	0.401	-.0212062	.0528999
__month4	.0284602	.0183542	1.55	0.122	-.0076437	.0645642
__month5	.02853	.0196848	1.45	0.148	-.0101914	.0672514
__month6	-.0079195	.0220558	-0.36	0.720	-.0513049	.0354659
__month7	-.066913	.0191121	-3.50	0.001	-.1045078	-.0293183
__month8	-.1016087	.0225165	-4.51	0.000	-.1459002	-.0573171
__month9	0	(omitted)				
__month10	.0297708	.0213688	1.39	0.164	-.0122631	.0718046
__month11	-.0492929	.0197342	-2.50	0.013	-.0881114	-.0104743
__month12	-.0727504	.0200382	-3.63	0.000	-.1121669	-.0333338
__year1	0	(omitted)				
__year2	0	(omitted)				
__year3	.1281498	.0517324	2.48	0.014	.0263886	.229911
__year4	.2135539	.0348659	6.13	0.000	.1449702	.2821375
__year5	.2204939	.0253056	8.71	0.000	.1707159	.2702719
__year6	.0884482	.0472543	1.87	0.062	-.0045044	.1814008
__year7	.2896503	.0452081	6.41	0.000	.2007227	.3785778
__year8	.25836	.0375723	6.88	0.000	.1844526	.3322675
__year9	.1922773	.0302846	6.35	0.000	.1327054	.2518492
__year10	.1467269	.0262827	5.58	0.000	.095027	.1984267
__year11	.15935	.0437839	3.64	0.000	.0732239	.245476
__year12	.2375296	.0397529	5.98	0.000	.1593327	.3157264
__year13	.1459639	.0306044	4.77	0.000	.0857628	.206165
__year14	.1794962	.0276797	6.48	0.000	.1250481	.2339442
__year15	.2644773	.0036038	73.39	0.000	.2573884	.2715662
__year16	0	(omitted)				
__year17	.184274	.0357528	5.15	0.000	.1139457	.2546024
__year18	.1566866	.0241141	6.50	0.000	.1092524	.2041207
__year19	.2401983	.0417049	5.76	0.000	.1581617	.3222348
__year20	.2547383	.0396656	6.42	0.000	.1767133	.3327633
__year21	.2066116	.0260091	7.94	0.000	.1554498	.2577733
__year22	.0709731	.0338247	2.10	0.037	.0044374	.1375087
__year23	.2421025	.0436646	5.54	0.000	.1562111	.327994
__year24	.1235174	.0354582	3.48	0.001	.0537687	.1932662
__year25	.0124794	.0277368	0.45	0.653	-.0420809	.0670398
__year26	0	(omitted)				
__year27	0	(omitted)				
__year28	0	(omitted)				
__year29	.0734215	.0263326	2.79	0.006	.0216233	.1252196
__year30	.041145	.0246366	1.67	0.096	-.007317	.089607
__year31	0	(omitted)				
__year32	0	(omitted)				
__year33	.0625957	.0331448	1.89	0.060	-.0026025	.127794
__year34	-.0192735	.0285031	-0.68	0.499	-.0753412	.0367942
__year35	.0486345	.0430153	1.13	0.259	-.0359796	.1332485
__year36	.0908556	.042291	2.15	0.032	.0076662	.1740449
__year37	.0797517	.0288165	2.77	0.006	.0230676	.1364358
__year38	.0506055	.0280394	1.80	0.072	-.00455	.105761
__dow1	-.6222285	.0152519	-40.80	0.000	-.6522301	-.5922268
__dow2	-.067299	.0157576	-4.27	0.000	-.0982954	-.0363027

```
            __dow3 |          0  (omitted)
            __dow4 |  -.0046655   .0163934    -0.28   0.776    -.0369124    .0275815
            __dow5 |   .0023353   .0165723     0.14   0.888    -.0302635     .034934
            __dow6 |    .077205   .0169689     4.55   0.000     .0438259    .1105841
            __dow7 |  -.5308118   .0168998   -31.41   0.000    -.5640548   -.4975688
           week_no |   .0004795   .0002204     2.18   0.030      .000046     .000913
             _cons |   .4984977   .0642627     7.76   0.000     .3720885     .624907
------------------------------------------------------------------------------

.
. reg any_directives corr_dnp     nextday_corr_dnp __month* __year* __dow* week_no if
> div
> ided==0, cluster(year_month)
note: __month1 omitted because of collinearity.
note: __year4 omitted because of collinearity.
note: __year5 omitted because of collinearity.
note: __year6 omitted because of collinearity.
note: __year7 omitted because of collinearity.
note: __year8 omitted because of collinearity.
note: __year9 omitted because of collinearity.
note: __year10 omitted because of collinearity.
note: __year11 omitted because of collinearity.
note: __year12 omitted because of collinearity.
note: __year13 omitted because of collinearity.
note: __year14 omitted because of collinearity.
note: __year18 omitted because of collinearity.
note: __year19 omitted because of collinearity.
note: __year20 omitted because of collinearity.
note: __year21 omitted because of collinearity.
note: __year22 omitted because of collinearity.
note: __year24 omitted because of collinearity.
note: __year29 omitted because of collinearity.
note: __year30 omitted because of collinearity.
note: __year34 omitted because of collinearity.
note: __year35 omitted because of collinearity.
note: __year36 omitted because of collinearity.
note: __year37 omitted because of collinearity.
note: __year38 omitted because of collinearity.
note: __dow6 omitted because of collinearity.

Linear regression                               Number of obs     =      3,742
                                                F(30, 128)        =          .
                                                Prob > F          =          .
                                                R-squared         =     0.2812
                                                Root MSE          =     .42579

                                  (Std. err. adjusted for 129 clusters in year_month)
------------------------------------------------------------------------------
                |               Robust
  any_directives | Coefficient  std. err.      t    P>|t|     [95% conf. interval]
-----------------+------------------------------------------------------------
        corr_dnp |   .0705973     .03621     1.95   0.053    -.0010503    .1422449
nextday_corr_dnp |   .0207915   .0357648     0.58   0.562    -.0499752    .0915583
        __month1 |          0  (omitted)
        __month2 |  -.0117361   .0358568    -0.33   0.744    -.0826849    .0592127
        __month3 |  -.0225687   .0321218    -0.70   0.484    -.0861272    .0409897
        __month4 |   .0667055   .0360212     1.85   0.066    -.0045686    .1379797
        __month5 |   .0622144   .0318508     1.95   0.053    -.0008079    .1252366
        __month6 |   .0066629   .0386164     0.17   0.863    -.0697462     .083072
        __month7 |  -.0456216   .0262553    -1.74   0.085    -.0975723     .006329
        __month8 |  -.1039613    .027068    -3.84   0.000    -.1575199   -.0504027
        __month9 |   .0953471   .0259225     3.68   0.000      .044055    .1466391
       __month10 |   .0482292   .0245706     1.96   0.052    -.0003879    .0968463
       __month11 |   .0168564   .0332536     0.51   0.613    -.0489414    .0826543
       __month12 |   -.039516   .0274406    -1.44   0.152     -.093812     .01478
         __year1 |   .6263946   .0295522    21.20   0.000     .5679206    .6848687
         __year2 |   .6590509   .0318247    20.71   0.000     .5960803    .7220216
         __year3 |  -.0584605   .0249575    -2.34   0.021    -.1078431   -.0090778
         __year4 |          0  (omitted)
         __year5 |          0  (omitted)
         __year6 |          0  (omitted)
         __year7 |          0  (omitted)
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          __year8 |          0  (omitted)
          __year9 |          0  (omitted)
         __year10 |          0  (omitted)
         __year11 |          0  (omitted)
         __year12 |          0  (omitted)
         __year13 |          0  (omitted)
         __year14 |          0  (omitted)
         __year15 |   .7378293   .0273628    26.96   0.000     .6836874    .7919713
         __year16 |   .7195737   .0339385    21.20   0.000     .6524206    .7867267
         __year17 |   .3249988   .0204572    15.89   0.000     .2845207    .3654769
         __year18 |          0  (omitted)
         __year19 |          0  (omitted)
         __year20 |          0  (omitted)
         __year21 |          0  (omitted)
         __year22 |          0  (omitted)
         __year23 |   .6868225   .0520055    13.21   0.000     .5839207    .7897242
         __year24 |          0  (omitted)
         __year25 |   .6098316   .0320604    19.02   0.000     .5463946    .6732686
         __year26 |   .5541491   .0435185    12.73   0.000     .4680404    .6402579
         __year27 |   .5693152   .0234927    24.23   0.000     .5228309    .6157994
         __year28 |   .5813991   .0317215    18.33   0.000     .5186326    .6441656
         __year29 |          0  (omitted)
         __year30 |          0  (omitted)
         __year31 |   .5875174   .0287431    20.44   0.000     .5306443    .6443905
         __year32 |   .4905773    .037687    13.02   0.000     .4160071    .5651476
         __year33 |   .5225004    .019593    26.67   0.000     .4837322    .5612685
         __year34 |          0  (omitted)
         __year35 |          0  (omitted)
         __year36 |          0  (omitted)
         __year37 |          0  (omitted)
         __year38 |          0  (omitted)
           __dow1 |  -.6411235    .021568   -29.73   0.000    -.6837994   -.5984475
           __dow2 |  -.1327598   .0298733    -4.44   0.000    -.1918692   -.0736505
           __dow3 |  -.0745848   .0304881    -2.45   0.016    -.1349107   -.0142589
           __dow4 |  -.0496785   .0249391    -1.99   0.049    -.0990249   -.0003322
           __dow5 |  -.0201706   .0280819    -0.72   0.474    -.0757354    .0353941
           __dow6 |          0  (omitted)
           __dow7 |   -.549369   .0264085   -20.80   0.000    -.6016227   -.4971152
          week_no |   .0002453   .0001717     1.43   0.155    -.0000944     .000585
            _cons |  -.0186751   .0446529    -0.42   0.676    -.1070285    .0696783
------------------------------------------------------------------------------

.
. reg any_directives corr_dnp nextday_corr_dnp prevday_corr_dnp prevday_corr_dnp_2 pre
> vda
> y_corr_dnp_3 prevday_corr_dnp_4 prevday_corr_dnp_5 prevday_corr_dnp_6 prevday_corr_d
> np_
> 7 __month* __year* __dow*  week_no if divided==0 , cluster(year_month)
note: __month1 omitted because of collinearity.
note: __year4 omitted because of collinearity.
note: __year5 omitted because of collinearity.
note: __year6 omitted because of collinearity.
note: __year7 omitted because of collinearity.
note: __year8 omitted because of collinearity.
note: __year9 omitted because of collinearity.
note: __year10 omitted because of collinearity.
note: __year11 omitted because of collinearity.
note: __year12 omitted because of collinearity.
note: __year13 omitted because of collinearity.
note: __year14 omitted because of collinearity.
note: __year18 omitted because of collinearity.
note: __year19 omitted because of collinearity.
note: __year20 omitted because of collinearity.
note: __year21 omitted because of collinearity.
note: __year22 omitted because of collinearity.
note: __year24 omitted because of collinearity.
note: __year29 omitted because of collinearity.
note: __year30 omitted because of collinearity.
note: __year34 omitted because of collinearity.
note: __year35 omitted because of collinearity.
note: __year36 omitted because of collinearity.
note: __year37 omitted because of collinearity.
```

```
note: __year38 omitted because of collinearity.
note: __dow6 omitted because of collinearity.

Linear regression                               Number of obs     =      3,728
                                                F(37, 128)        =          .
                                                Prob > F          =          .
                                                R-squared         =     0.2811
                                                Root MSE          =     .42622

                                  (Std. err. adjusted for 129 clusters in year_month)
------------------------------------------------------------------------------
                   |               Robust
    any_directives | Coefficient  std. err.      t    P>|t|     [95% conf. interval]
-------------------+----------------------------------------------------------------
          corr_dnp |   .0665103   .0392372     1.70   0.092    -.0111272    .1441477
  nextday_corr_dnp |   .0214175    .037454     0.57   0.568    -.0526917    .0955266
  prevday_corr_dnp |   .0053897   .0352838     0.15   0.879    -.0644253    .0752048
prevday_corr_dnp_2 |  -.0003866   .0315207    -0.01   0.990    -.0627557    .0619826
prevday_corr_dnp_3 |  -.0113199   .0389561    -0.29   0.772    -.0884013    .0657615
prevday_corr_dnp_4 |   .0012629   .0345331     0.04   0.971    -.0670668    .0695926
prevday_corr_dnp_5 |  -.0241751   .0364748    -0.66   0.509    -.0963468    .0479966
prevday_corr_dnp_6 |   .0156892   .0368542     0.43   0.671    -.0572331    .0886115
prevday_corr_dnp_7 |   .0293649   .0348172     0.84   0.401    -.0395268    .0982566
           __month1 |          0  (omitted)
           __month2 |  -.0126315   .0359581    -0.35   0.726    -.0837807    .0585177
           __month3 |  -.0239939   .0328103    -0.73   0.466    -.0889148     .040927
           __month4 |   .0656644   .0363461     1.81   0.073    -.0062525    .1375813
           __month5 |   .0619157   .0323431     1.91   0.058    -.0020807    .1259121
           __month6 |   .0067663   .0387495     0.17   0.862    -.0699062    .0834387
           __month7 |  -.0460983   .0269511    -1.71   0.090    -.0994256     .007229
           __month8 |  -.1037159   .0279019    -3.72   0.000    -.1589247   -.0485072
           __month9 |   .0948112   .0263607     3.60   0.000     .0426521    .1469704
          __month10 |   .0483535   .0253169     1.91   0.058    -.0017403    .0984472
          __month11 |   .0163214   .0334817     0.49   0.627    -.0499279    .0825706
          __month12 |  -.0385268   .0282177    -1.37   0.175    -.0943604    .0173068
            __year1 |    .612703   .0319176    19.20   0.000     .5495486    .6758574
            __year2 |   .6455029   .0315315    20.47   0.000     .5831124    .7078934
            __year3 |   -.092968    .037284    -2.49   0.014    -.1667407   -.0191953
            __year4 |          0  (omitted)
            __year5 |          0  (omitted)
            __year6 |          0  (omitted)
            __year7 |          0  (omitted)
            __year8 |          0  (omitted)
            __year9 |          0  (omitted)
           __year10 |          0  (omitted)
           __year11 |          0  (omitted)
           __year12 |          0  (omitted)
           __year13 |          0  (omitted)
           __year14 |          0  (omitted)
           __year15 |   .7231479    .031719    22.80   0.000     .6603864    .7859095
           __year16 |   .7065888   .0351047    20.13   0.000     .6371281    .7760495
           __year17 |   .3147576   .0281118    11.20   0.000     .2591337    .3703816
           __year18 |          0  (omitted)
           __year19 |          0  (omitted)
           __year20 |          0  (omitted)
           __year21 |          0  (omitted)
           __year22 |          0  (omitted)
           __year23 |   .6725437   .0509065    13.21   0.000     .5718166    .7732709
           __year24 |          0  (omitted)
           __year25 |   .5957627   .0338327    17.61   0.000     .5288189    .6627065
           __year26 |   .5424504   .0451869    12.00   0.000     .4530405    .6318604
           __year27 |   .5540244   .0271925    20.37   0.000     .5002193    .6078294
           __year28 |   .5674799   .0336338    16.87   0.000     .5009297    .6340301
           __year29 |          0  (omitted)
           __year30 |          0  (omitted)
           __year31 |   .5723379   .0306271    18.69   0.000      .511737    .6329388
           __year32 |   .4759668   .0384635    12.37   0.000     .3998603    .5520733
           __year33 |   .5099669   .0262213    19.45   0.000     .4580836    .5618502
           __year34 |          0  (omitted)
           __year35 |          0  (omitted)
           __year36 |          0  (omitted)
           __year37 |          0  (omitted)
```

```
          __year38 |          0  (omitted)
            __dow1 |  -.6401588   .0221413   -28.91   0.000    -.6839691   -.5963485
            __dow2 |  -.1332386   .0297287    -4.48   0.000     -.192062   -.0744152
            __dow3 |   -.077319   .0303977    -2.54   0.012    -.1374661   -.0171719
            __dow4 |  -.0523656   .0250654    -2.09   0.039    -.1019617   -.0027695
            __dow5 |   -.019749     .02831    -0.70   0.487    -.0757653    .0362672
            __dow6 |          0  (omitted)
            __dow7 |  -.5472218   .0267137   -20.48   0.000    -.6000794   -.4943643
           week_no |   .0002172   .0001797     1.21   0.229    -.0001383    .0005728
             _cons |  -.0125619   .0527265    -0.24   0.812    -.1168903    .0917665
------------------------------------------------------------------------------

.
. reg any_directives corr_dnp nextday_corr_dnp prevday_corr_dnp prevday_corr_dnp_2 pre
> vda
> y_corr_dnp_3 prevday_corr_dnp_4 prevday_corr_dnp_5 prevday_corr_dnp_6 prevday_corr_d
> np_
> 7 nextday_corr_dnp_2 nextday_corr_dnp_3 nextday_corr_dnp_4 nextday_corr_dnp_5 nextda
> y_c
> orr_dnp_6 nextday_corr_dnp_7 __month* __year* __dow* week_no  if divided==0 , cluste
> r(y
> ear_month)
note: __month11 omitted because of collinearity.
note: __year4 omitted because of collinearity.
note: __year5 omitted because of collinearity.
note: __year6 omitted because of collinearity.
note: __year7 omitted because of collinearity.
note: __year8 omitted because of collinearity.
note: __year9 omitted because of collinearity.
note: __year10 omitted because of collinearity.
note: __year11 omitted because of collinearity.
note: __year12 omitted because of collinearity.
note: __year13 omitted because of collinearity.
note: __year14 omitted because of collinearity.
note: __year17 omitted because of collinearity.
note: __year18 omitted because of collinearity.
note: __year19 omitted because of collinearity.
note: __year20 omitted because of collinearity.
note: __year21 omitted because of collinearity.
note: __year22 omitted because of collinearity.
note: __year24 omitted because of collinearity.
note: __year30 omitted because of collinearity.
note: __year34 omitted because of collinearity.
note: __year35 omitted because of collinearity.
note: __year36 omitted because of collinearity.
note: __year37 omitted because of collinearity.
note: __year38 omitted because of collinearity.
note: __dow6 omitted because of collinearity.

Linear regression                               Number of obs     =      3,722
                                                F(43, 128)        =          .
                                                Prob > F          =          .
                                                R-squared         =     0.2834
                                                Root MSE          =      .4259

                                  (Std. err. adjusted for 129 clusters in year_month)
------------------------------------------------------------------------------
                   |               Robust
    any_directives | Coefficient  std. err.      t    P>|t|     [95% conf. interval]
-------------------+----------------------------------------------------------------
          corr_dnp |   .0632665   .0398689     1.59   0.115    -.0156209    .1421539
  nextday_corr_dnp |   .0130072   .0400407     0.32   0.746    -.0662202    .0922346
  prevday_corr_dnp |   .0003672   .0358182     0.01   0.992    -.0705052    .0712396
prevday_corr_dnp_2 |  -.0076867   .0317374    -0.24   0.809    -.0704846    .0551111
prevday_corr_dnp_3 |  -.0145741   .0389673    -0.37   0.709    -.0916776    .0625294
prevday_corr_dnp_4 |  -.0013145   .0343141    -0.04   0.970    -.0692109    .0665819
prevday_corr_dnp_5 |  -.0200338   .0360961    -0.56   0.580     -.091456    .0513885
prevday_corr_dnp_6 |   .0116121   .0377239     0.31   0.759    -.0630311    .0862553
prevday_corr_dnp_7 |   .0331819   .0349145     0.95   0.344    -.0359024    .1022661
nextday_corr_dnp_2 |   .0024643   .0352928     0.07   0.944    -.0673684    .0722971
nextday_corr_dnp_3 |  -.0549285   .0362792    -1.51   0.132     -.126713     .016856
nextday_corr_dnp_4 |   .0819085   .0326914     2.51   0.013     .0172229     .146594
```

nextday_corr_dnp_5	.035877	.0351231	1.02	0.309	-.03362	.105374
nextday_corr_dnp_6	.0156089	.0397017	0.39	0.695	-.0629476	.0941655
nextday_corr_dnp_7	-.0211776	.0324915	-0.65	0.516	-.0854676	.0431124
__month1	-.0167874	.0329638	-0.51	0.611	-.082012	.0484371
__month2	-.0288564	.0373134	-0.77	0.441	-.1026874	.0449745
__month3	-.0446511	.0348823	-1.28	0.203	-.1136716	.0243694
__month4	.0487515	.0375726	1.30	0.197	-.0255923	.1230953
__month5	.0472207	.0346985	1.36	0.176	-.0214363	.1158776
__month6	-.0083163	.0403025	-0.21	0.837	-.0880618	.0714291
__month7	-.0633937	.030022	-2.11	0.037	-.1227974	-.00399
__month8	-.1211484	.0312578	-3.88	0.000	-.1829972	-.0592996
__month9	.0775617	.0304672	2.55	0.012	.0172772	.1378462
__month10	.0301866	.0300157	1.01	0.316	-.0292046	.0895777
__month11	0	(omitted)				
__month12	-.0559234	.0322264	-1.74	0.085	-.1196888	.0078419
__year1	.2803434	.0343089	8.17	0.000	.2124574	.3482294
__year2	.3120384	.0335086	9.31	0.000	.2457358	.378341
__year3	-.4514286	.0365902	-12.34	0.000	-.5238285	-.3790287
__year4	0	(omitted)				
__year5	0	(omitted)				
__year6	0	(omitted)				
__year7	0	(omitted)				
__year8	0	(omitted)				
__year9	0	(omitted)				
__year10	0	(omitted)				
__year11	0	(omitted)				
__year12	0	(omitted)				
__year13	0	(omitted)				
__year14	0	(omitted)				
__year15	.3918512	.0299894	13.07	0.000	.3325121	.4511902
__year16	.3744795	.0362724	10.32	0.000	.3027085	.4462506
__year17	0	(omitted)				
__year18	0	(omitted)				
__year19	0	(omitted)				
__year20	0	(omitted)				
__year21	0	(omitted)				
__year22	0	(omitted)				
__year23	.3424032	.0524263	6.53	0.000	.2386689	.4461376
__year24	0	(omitted)				
__year25	.2554149	.0359395	7.11	0.000	.1843024	.3265274
__year26	.2035177	.043424	4.69	0.000	.1175959	.2894395
__year27	.2201592	.0312378	7.05	0.000	.1583499	.2819685
__year28	.2331931	.0347896	6.70	0.000	.164356	.3020302
__year29	-.3452968	.0346489	-9.97	0.000	-.4138557	-.276738
__year30	0	(omitted)				
__year31	.2386349	.0327294	7.29	0.000	.1738741	.3033957
__year32	.1399786	.0371798	3.76	0.000	.0664121	.2135451
__year33	.197765	.0465563	4.25	0.000	.1056453	.2898846
__year34	0	(omitted)				
__year35	0	(omitted)				
__year36	0	(omitted)				
__year37	0	(omitted)				
__year38	0	(omitted)				
__dow1	-.6406096	.0222615	-28.78	0.000	-.6846577	-.5965615
__dow2	-.1295395	.029987	-4.32	0.000	-.188874	-.070205
__dow3	-.0748802	.0301847	-2.48	0.014	-.1346058	-.0151547
__dow4	-.0500812	.0252022	-1.99	0.049	-.099948	-.0002144
__dow5	-.0244053	.0283845	-0.86	0.392	-.0805689	.0317583
__dow6	0	(omitted)				
__dow7	-.5477585	.0268387	-20.41	0.000	-.6008634	-.4946536
week_no	.0002308	.0001797	1.28	0.201	-.0001249	.0005864
_cons	.3085332	.0599206	5.15	0.000	.1899701	.4270963

```
.
.
. ** Panel B
.
. reg any_sig_directives corr_dnp nextday_corr_dnp __month* __year* __dow* week_no, cl
> ust
> er(year_month)
note: __month2 omitted because of collinearity.
note: __year6 omitted because of collinearity.
note: __dow7 omitted because of collinearity.

Linear regression                               Number of obs     =     13,875
                                                F(57, 455)        =      33.89
                                                Prob > F          =     0.0000
                                                R-squared         =     0.0834
                                                Root MSE          =     .36994

                                (Std. err. adjusted for 456 clusters in year_month)
------------------------------------------------------------------------------
                 |               Robust
any_sig_direct~s |  Coefficient  std. err.      t    P>|t|     [95% conf. interval]
-----------------+------------------------------------------------------------------
        corr_dnp |  -.0109676   .0135363    -0.81   0.418    -.0375691    .0156338
nextday_corr_dnp |   .0141682   .0152236     0.93   0.353     -.015749    .0440855
         __month1 |  -.0124041   .0161815    -0.77   0.444    -.0442038    .0193955
         __month2 |          0  (omitted)
         __month3 |   .0075714   .0139367     0.54   0.587    -.0198169    .0349597
         __month4 |  -.0167468   .0144033    -1.16   0.246    -.0450521    .0115585
         __month5 |   .0274445   .0133218     2.06   0.040     .0012646    .0536245
         __month6 |   .0407131   .0158207     2.57   0.010     .0096225    .0718037
         __month7 |  -.0133507   .0138123    -0.97   0.334    -.0404945    .0137931
         __month8 |  -.0422233   .0131843    -3.20   0.001     -.068133   -.0163137
         __month9 |   .0076998   .0133218     0.58   0.564      -.01848    .0338797
        __month10 |  -.0114829   .0150147    -0.76   0.445    -.0409896    .0180237
        __month11 |   -.005628   .0151535    -0.37   0.711    -.0354075    .0241515
        __month12 |  -.0158421   .0148684    -1.07   0.287    -.0450612    .0133771
          __year1 |   .0863046    .030038     2.87   0.004     .0272742    .1453351
          __year2 |   .0690953   .0244247     2.83   0.005     .0210961    .1170946
          __year3 |   .0252364   .0276671     0.91   0.362    -.0291348    .0796075
          __year4 |   .0542838   .0252714     2.15   0.032     .0046208    .1039468
          __year5 |   .0580195   .0219569     2.64   0.009     .0148699    .1011691
          __year6 |          0  (omitted)
          __year7 |   .0673421   .0258774     2.60   0.010     .0164879    .1181962
          __year8 |   .0543976   .0283055     1.92   0.055    -.0012281    .1100233
          __year9 |   .0517344   .0192849     2.68   0.008     .0138358    .0896329
         __year10 |  -.0139495   .0222438    -0.63   0.531    -.0576628    .0297638
         __year11 |   .0515543   .0275739     1.87   0.062    -.0026337    .1057423
         __year12 |   .0651981   .0277095     2.35   0.019     .0107436    .1196527
         __year13 |   .0595716    .031916     1.87   0.063    -.0031494    .1222926
         __year14 |   .1218344   .0201862     6.04   0.000     .0821646    .1615041
         __year15 |   .2042344    .035011     5.83   0.000     .1354311    .2730378
         __year16 |   .1671789   .0341247     4.90   0.000     .1001173    .2342405
         __year17 |   .1426543   .0299719     4.76   0.000     .0837537    .2015549
         __year18 |   .1276288   .0246075     5.19   0.000     .0792703    .1759873
         __year19 |   .2016401   .0289924     6.95   0.000     .1446645    .2586157
         __year20 |   .2022376   .0248506     8.14   0.000     .1534014    .2510738
         __year21 |   .1363529   .0277678     4.91   0.000     .0817838     .190922
         __year22 |   .1176187   .0238612     4.93   0.000     .0707269    .1645105
         __year23 |   .1784913   .0292285     6.11   0.000     .1210516     .235931
         __year24 |   .1282909   .0290651     4.41   0.000     .0711725    .1854094
         __year25 |   .0962521   .0258302     3.73   0.000     .0454908    .1470134
         __year26 |     .09148   .0249462     3.67   0.000     .0424559     .140504
         __year27 |   .0868058   .0272171     3.19   0.002      .033319    .1402926
         __year28 |   .1286317   .0260253     4.94   0.000     .0774871    .1797764
         __year29 |   .0790208   .0201605     3.92   0.000     .0394017      .11864
         __year30 |   .0997181   .0253071     3.94   0.000     .0499847    .1494515
         __year31 |   .1328012   .0284743     4.66   0.000     .0768438    .1887586
         __year32 |   .0867693   .0264574     3.28   0.001     .0347755    .1387631
         __year33 |   .1365059   .0193607     7.05   0.000     .0984584    .1745534
         __year34 |   .1060044   .0250414     4.23   0.000     .0567932    .1552157
         __year35 |   .1162854   .0316845     3.67   0.000     .0540193    .1785516
         __year36 |   .1721801   .0288887     5.96   0.000     .1154082    .2289519
```

```
        __year37 |   .1585666   .0259744     6.10   0.000     .1075219    .2096113
        __year38 |   .1278732   .0213577     5.99   0.000     .0859012    .1698452
          __dow1 |  -.0167224   .0055288    -3.02   0.003    -.0275877   -.0058572
          __dow2 |   .1637847   .0102974    15.91   0.000     .1435483    .1840211
          __dow3 |   .2095576   .0107886    19.42   0.000      .188356    .2307592
          __dow4 |   .2175061   .0114335    19.02   0.000     .1950371    .2399752
          __dow5 |   .2042009   .0110641    18.46   0.000     .1824577     .225944
          __dow6 |   .2123596   .0110432    19.23   0.000     .1906577    .2340616
          __dow7 |          0  (omitted)
         week_no |   .0003146   .0001247     2.52   0.012     .0000695    .0005597
           _cons |  -.0961518   .0288658    -3.33   0.001    -.1528786   -.0394251
------------------------------------------------------------------------------

.
. reg any_sig_directives corr_dnp  nextday_corr_dnp prevday_corr_dnp  prevday_corr_dnp
> _2
> prevday_corr_dnp_3 prevday_corr_dnp_4 prevday_corr_dnp_5 prevday_corr_dnp_6 prevday_
> cor
> r_dnp_7   __month* __year* __dow*  week_no, cluster(year_month)
note: __month11 omitted because of collinearity.
note: __year1 omitted because of collinearity.
note: __dow3 omitted because of collinearity.

Linear regression                               Number of obs     =     13,854
                                                F(64, 455)        =      30.78
                                                Prob > F          =     0.0000
                                                R-squared         =     0.0839
                                                Root MSE          =     .36992

                                  (Std. err. adjusted for 456 clusters in year_month)
------------------------------------------------------------------------------
                   |               Robust
any_sig_directives | Coefficient  std. err.      t    P>|t|     [95% conf. interval]
-------------------+----------------------------------------------------------------
          corr_dnp |   -.010658   .0148026    -0.72   0.472    -.0397479    .0184319
  nextday_corr_dnp |   .0144239   .0157566     0.92   0.360    -.0165408    .0453886
  prevday_corr_dnp |   .0114411   .0171024     0.67   0.504    -.0221683    .0450505
prevday_corr_dnp_2 |  -.0223324   .0168212    -1.33   0.185    -.0553894    .0107245
prevday_corr_dnp_3 |  -.0166539    .015994    -1.04   0.298    -.0480851    .0147773
prevday_corr_dnp_4 |   .0268908   .0159264     1.69   0.092    -.0044075    .0581892
prevday_corr_dnp_5 |  -.0206747   .0157072    -1.32   0.189    -.0515424     .010193
prevday_corr_dnp_6 |   .0204047    .016374     1.25   0.213    -.0117733    .0525827
prevday_corr_dnp_7 |   .0064269   .0139238     0.46   0.645     -.020936    .0337898
           __month1 |  -.0065779   .0155935    -0.42   0.673     -.037222    .0240663
           __month2 |   .0058095   .0151652     0.38   0.702     -.023993    .0356119
           __month3 |   .0128261   .0156049     0.82   0.412    -.0178405    .0434928
           __month4 |  -.0109504   .0160382    -0.68   0.495    -.0424686    .0205677
           __month5 |   .0334771   .0148139     2.26   0.024     .0043649    .0625892
           __month6 |    .046874   .0169767     2.76   0.006     .0135114    .0802365
           __month7 |  -.0073516   .0147728    -0.50   0.619     -.036383    .0216798
           __month8 |  -.0361154   .0141486    -2.55   0.011    -.0639201   -.0083107
           __month9 |   .0138204   .0141404     0.98   0.329    -.0139682     .041609
          __month10 |  -.0056794   .0156177    -0.36   0.716    -.0363712    .0250124
          __month11 |          0  (omitted)
          __month12 |  -.0098873   .0150011    -0.66   0.510    -.0393674    .0195927
            __year1 |          0  (omitted)
            __year2 |  -.0168465   .0238918    -0.71   0.481    -.0637984    .0301054
            __year3 |  -.0603926    .022975    -2.63   0.009     -.105543   -.0152423
            __year4 |  -.0314064   .0244902    -1.28   0.200    -.0795344    .0167215
            __year5 |  -.0267257   .0259284    -1.03   0.303    -.0776801    .0242286
            __year6 |  -.0849552   .0300238    -2.83   0.005    -.1439576   -.0259528
            __year7 |  -.0180044    .020767    -0.87   0.386    -.0588156    .0228068
            __year8 |  -.0311515   .0279837    -1.11   0.266    -.0861448    .0238418
            __year9 |  -.0335821   .0242337    -1.39   0.166    -.0812059    .0140418
           __year10 |  -.0991793   .0304573    -3.26   0.001    -.1590337   -.0393249
           __year11 |    -.03407   .0239991    -1.42   0.156    -.0812329     .013093
           __year12 |  -.0206992   .0267997    -0.77   0.440    -.0733657    .0319673
           __year13 |    -.02635   .0346889    -0.76   0.448    -.0945203    .0418203
           __year14 |   .0361129   .0296382     1.22   0.224    -.0221318    .0943576
           __year15 |   .1183848   .0331838     3.57   0.000     .0531723    .1835974
           __year16 |   .0815371   .0330841     2.46   0.014     .0165205    .1465537
           __year17 |   .0572268   .0334731     1.71   0.088    -.0085542    .1230078
```

```
          __year18 |   .0423332    .032193     1.31   0.189    -.0209322    .1055986
          __year19 |   .1161317   .0259889     4.47   0.000     .0650585    .1672049
          __year20 |   .1165947   .0239443     4.87   0.000     .0695396    .1636497
          __year21 |   .0505901   .0315701     1.60   0.110    -.0114512    .1126315
          __year22 |   .0320456   .0318651     1.01   0.315    -.0305754    .0946666
          __year23 |   .0942015   .0261604     3.60   0.000     .0427914    .1456116
          __year24 |    .042658   .0299968     1.42   0.156    -.0162914    .1016074
          __year25 |   .0079075    .031824     0.25   0.804    -.0546326    .0704477
          __year26 |   .0053812   .0328482     0.16   0.870    -.0591717    .0699341
          __year27 |     .00044   .0230113     0.02   0.985    -.0447816    .0456616
          __year28 |   .0425602   .0266224     1.60   0.111    -.0097579    .0948784
          __year29 |  -.0065921     .02487    -0.27   0.791    -.0554664    .0422822
          __year30 |   .0135738   .0328952     0.41   0.680    -.0510717    .0782192
          __year31 |   .0466527   .0257249     1.81   0.070    -.0039017    .0972071
          __year32 |   .0003312   .0253761     0.01   0.990    -.0495377       .0502
          __year33 |   .0498951   .0245897     2.03   0.043     .0015715    .0982186
          __year34 |   .0199868   .0332196     0.60   0.548    -.0452961    .0852697
          __year35 |   .0301605   .0280061     1.08   0.282    -.0248768    .0851978
          __year36 |   .0866343   .0276472     3.13   0.002     .0323022    .1409664
          __year37 |    .073231   .0291922     2.51   0.012     .0158628    .1305992
          __year38 |   .0416536   .0300019     1.39   0.166     -.017306    .1006131
            __dow1 |  -.2247404   .0105663   -21.27   0.000    -.2455052   -.2039755
            __dow2 |  -.0445075   .0133792    -3.33   0.001    -.0708003   -.0182148
            __dow3 |          0  (omitted)
            __dow4 |   .0098327   .0132278     0.74   0.458    -.0161624    .0358278
            __dow5 |  -.0026045   .0136194    -0.19   0.848    -.0293693    .0241603
            __dow6 |   .0032856   .0132524     0.25   0.804    -.0227579    .0293291
            __dow7 |  -.2063305   .0108482   -19.02   0.000    -.2276493   -.1850117
           week_no |   .0003116    .000125     2.49   0.013     .0000659    .0005572
             _cons |   .1870664   .0271385     6.89   0.000     .1337341    .2403987
------------------------------------------------------------------------------

.
. reg any_sig_directives corr_dnp  nextday_corr_dnp prevday_corr_dnp prevday_corr_dnp_
> 2 p
> revday_corr_dnp_3 prevday_corr_dnp_4 prevday_corr_dnp_5 prevday_corr_dnp_6 prevday_c
> orr
> _dnp_7 nextday_corr_dnp_2 nextday_corr_dnp_3 nextday_corr_dnp_4 nextday_corr_dnp_5 n
> ext
> day_corr_dnp_6 nextday_corr_dnp_7  __month* __year* __dow*  week_no, cluster(year_mo
> nth
> )
note: __month9 omitted because of collinearity.
note: __year1 omitted because of collinearity.
note: __dow3 omitted because of collinearity.

Linear regression                               Number of obs     =     13,836
                                                F(70, 455)        =      29.68
                                                Prob > F          =     0.0000
                                                R-squared         =     0.0846
                                                Root MSE          =     .36988

                                (Std. err. adjusted for 456 clusters in year_month)
------------------------------------------------------------------------------
                   |               Robust
any_sig_directives | Coefficient  std. err.      t    P>|t|     [95% conf. interval]
-------------------+----------------------------------------------------------------
          corr_dnp |  -.0127259   .0149386    -0.85   0.395    -.0420831    .0166314
  nextday_corr_dnp |   .0073162   .0167101     0.44   0.662    -.0255223    .0401548
  prevday_corr_dnp |   .0112347   .0172079     0.65   0.514    -.0225822    .0450516
prevday_corr_dnp_2 |  -.0227118   .0169268    -1.34   0.180    -.0559763    .0105527
prevday_corr_dnp_3 |  -.0176232   .0160374    -1.10   0.272    -.0491398    .0138934
prevday_corr_dnp_4 |   .0251363   .0159398     1.58   0.116    -.0061885    .0564611
prevday_corr_dnp_5 |  -.0211205   .0156845    -1.35   0.179    -.0519436    .0097026
prevday_corr_dnp_6 |   .0188565   .0164473     1.15   0.252    -.0134655    .0511785
prevday_corr_dnp_7 |   .0078778   .0140292     0.56   0.575    -.0196923    .0354479
nextday_corr_dnp_2 |   .0017306   .0164105     0.11   0.916    -.0305192    .0339804
nextday_corr_dnp_3 |   .0226112   .0162597     1.39   0.165    -.0093422    .0545645
nextday_corr_dnp_4 |   .0153961   .0166263     0.93   0.355    -.0172778      .04807
nextday_corr_dnp_5 |  -.0095124   .0150051    -0.63   0.526    -.0390004    .0199755
nextday_corr_dnp_6 |   -.025704   .0161727    -1.59   0.113    -.0574864    .0060784
nextday_corr_dnp_7 |   .0154436   .0155496     0.99   0.321    -.0151143    .0460016
```

__month1	-.0206821	.0144566	-1.43	0.153	-.0490922	.0077279
__month2	-.0081169	.0132835	-0.61	0.541	-.0342216	.0179878
__month3	-.0011838	.0139118	-0.09	0.932	-.0285232	.0261556
__month4	-.0249589	.0144101	-1.73	0.084	-.0532775	.0033597
__month5	.0198476	.0131148	1.51	0.131	-.0059255	.0456208
__month6	.0330696	.0155476	2.13	0.034	.0025156	.0636236
__month7	-.0212349	.013126	-1.62	0.106	-.04703	.0045602
__month8	-.0501891	.0124818	-4.02	0.000	-.0747182	-.0256601
__month9	0	(omitted)				
__month10	-.0198789	.0142449	-1.40	0.164	-.0478728	.0081151
__month11	-.0141643	.0140992	-1.00	0.316	-.0418719	.0135433
__month12	-.0232519	.0136422	-1.70	0.089	-.0500614	.0035576
__year1	0	(omitted)				
__year2	-.0166892	.0237757	-0.70	0.483	-.0634131	.0300347
__year3	-.0599035	.0227562	-2.63	0.009	-.1046239	-.0151832
__year4	-.0309396	.0244167	-1.27	0.206	-.0789232	.0170439
__year5	-.0253393	.0257255	-0.98	0.325	-.0758948	.0252162
__year6	-.083828	.0299048	-2.80	0.005	-.1425966	-.0250593
__year7	-.0172402	.0206316	-0.84	0.404	-.0577852	.0233049
__year8	-.0305382	.0279163	-1.09	0.275	-.0853991	.0243226
__year9	-.0327776	.024102	-1.36	0.175	-.0801425	.0145874
__year10	-.0984426	.030322	-3.25	0.001	-.158031	-.0388541
__year11	-.0335145	.0240254	-1.39	0.164	-.080729	.0137
__year12	-.0206847	.0265417	-0.78	0.436	-.0728442	.0314748
__year13	-.0262517	.0344497	-0.76	0.446	-.093952	.0414487
__year14	.0364205	.0294386	1.24	0.217	-.0214321	.0942731
__year15	.118651	.0331341	3.58	0.000	.0535361	.1837658
__year16	.0819502	.033019	2.48	0.013	.0170615	.1468388
__year17	.0578653	.0332997	1.74	0.083	-.0075749	.1233056
__year18	.0430992	.0320393	1.35	0.179	-.019864	.1060625
__year19	.1167817	.0258409	4.52	0.000	.0659993	.167564
__year20	.1169792	.0237779	4.92	0.000	.0702511	.1637072
__year21	.0508285	.0314471	1.62	0.107	-.0109711	.112628
__year22	.0324618	.0316692	1.03	0.306	-.0297743	.0946979
__year23	.0955425	.0262163	3.64	0.000	.0440225	.1470626
__year24	.0431629	.0298742	1.44	0.149	-.0155457	.1018714
__year25	.0077429	.0318669	0.24	0.808	-.0548817	.0703676
__year26	.0049999	.0328009	0.15	0.879	-.0594602	.06946
__year27	.0002809	.0229031	0.01	0.990	-.0447282	.0452899
__year28	.0424501	.0264776	1.60	0.110	-.0095835	.0944836
__year29	-.0062277	.024758	-0.25	0.802	-.0548819	.0424265
__year30	.013404	.0329137	0.41	0.684	-.0512778	.0780858
__year31	.0464291	.0256152	1.81	0.071	-.0039097	.0967679
__year32	-.0000664	.0251241	-0.00	0.998	-.04944	.0493072
__year33	.0491427	.0246344	1.99	0.047	.0007314	.097554
__year34	.019959	.0331329	0.60	0.547	-.0451536	.0850715
__year35	.0301235	.0278918	1.08	0.281	-.0246893	.0849362
__year36	.0871469	.0275446	3.16	0.002	.0330165	.1412774
__year37	.0739863	.0291304	2.54	0.011	.0167395	.1312331
__year38	.0428292	.0300239	1.43	0.154	-.0161736	.101832
__dow1	-.2265646	.010468	-21.64	0.000	-.2471363	-.2059929
__dow2	-.0469159	.0133902	-3.50	0.001	-.0732303	-.0206016
__dow3	0	(omitted)				
__dow4	.0102181	.013289	0.77	0.442	-.0158974	.0363336
__dow5	-.0031374	.0136832	-0.23	0.819	-.0300276	.0237528
__dow6	.002244	.0132086	0.17	0.865	-.0237134	.0282015
__dow7	-.2080466	.0108386	-19.20	0.000	-.2293465	-.1867468
week_no	.0003088	.0001248	2.47	0.014	.0000635	.0005541
_cons	.1963572	.0270326	7.26	0.000	.143233	.2494814

```
.
. reg any_sig_directives corr_dnp corr_dnp_Div nextday_corr_dnp nextday_corr_dnp_Div
> pre
> vday_corr_dnp prevday_corr_dnp_Div prevday_corr_dnp_2 prevday_corr_dnp_3     prevday
> _co
> rr_dnp_4 prevday_corr_dnp_5 prevday_corr_dnp_6 prevday_corr_dnp_7  prevday_corr_dnp_
> 2_d
> iv prevday_corr_dnp_3_div prevday_corr_dnp_4_div prevday_corr_dnp_5_div prevday_corr
> _dn
> p_6_div prevday_corr_dnp_7_div  nextday_corr_dnp_2 nextday_corr_dnp_3     nextday_co
> rr_
> dnp_4 nextday_corr_dnp_5 nextday_corr_dnp_6 nextday_corr_dnp_7  nextday_corr_dnp_2_d
> iv
> nextday_corr_dnp_3_div nextday_corr_dnp_4_div nextday_corr_dnp_5_div nextday_corr_dn
> p_6
> _div nextday_corr_dnp_7_div  __month* __year* __dow*  week_no, cluster(year_month)
note: __month9 omitted because of collinearity.
note: __year3 omitted because of collinearity.
note: __dow2 omitted because of collinearity.

Linear regression                               Number of obs     =     13,836
                                                F(85, 455)        =      25.64
                                                Prob > F          =     0.0000
                                                R-squared         =     0.0852
                                                Root MSE          =     .36997

                                   (Std. err. adjusted for 456 clusters in year_mont
> h)
------------------------------------------------------------------------------------
> --
                         |               Robust
    any_sig_directives | Coefficient  std. err.      t    P>|t|     [95% conf. interva
> l]
-------------------------+----------------------------------------------------------
> --
              corr_dnp |  -.0009308   .0281883    -0.03   0.974    -.0563261    .05446
> 45
         corr_dnp_Div |  -.0156106   .0335244    -0.47   0.642    -.0814924    .05027
> 11
      nextday_corr_dnp |  -.0479206   .0303248    -1.58   0.115    -.1075146    .01167
> 35
  nextday_corr_dnp_Div |   .0741482   .0359378     2.06   0.040     .0035235    .14477
> 29
      prevday_corr_dnp |     .01382    .032664     0.42   0.672     -.050371     .0780
> 11
  prevday_corr_dnp_Div |  -.0044296   .0378611    -0.12   0.907    -.0788338    .06997
> 47
    prevday_corr_dnp_2 |  -.0121283   .0319282    -0.38   0.704    -.0748732    .05061
> 67
    prevday_corr_dnp_3 |  -.0271498    .031067    -0.87   0.383    -.0882025    .03390
> 28
    prevday_corr_dnp_4 |   .0379618   .0298211     1.27   0.204    -.0206423    .09656
> 59
    prevday_corr_dnp_5 |  -.0324338     .03059    -1.06   0.290     -.092549    .02768
> 15
    prevday_corr_dnp_6 |    .045037   .0337335     1.34   0.183    -.0212557    .11132
> 98
    prevday_corr_dnp_7 |   .0224305   .0263006     0.85   0.394    -.0292553    .07411
> 62
prevday_corr_dnp_2_div |  -.0139928   .0375732    -0.37   0.710    -.0878313    .05984
> 57
prevday_corr_dnp_3_div |   .0122404   .0364634     0.34   0.737    -.0594171    .08389
> 79
prevday_corr_dnp_4_div |  -.0169687   .0351102    -0.48   0.629     -.085967    .05202
> 96
prevday_corr_dnp_5_div |   .0156475   .0356681     0.44   0.661     -.054447    .08574
> 21
prevday_corr_dnp_6_div |  -.0352474   .0384076    -0.92   0.359    -.1107257    .04023
> 09
prevday_corr_dnp_7_div |  -.0195539   .0309709    -0.63   0.528    -.0804176    .04130
> 98
    nextday_corr_dnp_2 |   .0056322   .0322398     0.17   0.861    -.0577251    .06898
```

```
> 96
    nextday_corr_dnp_3 |    .008347   .0306813     0.27   0.786    -.0519476    .06864
> 16
    nextday_corr_dnp_4 |   .0388443   .0314073     1.24   0.217    -.0228771    .10056
> 58
    nextday_corr_dnp_5 |  -.0268952   .0273676    -0.98   0.326    -.0806778    .02688
> 74
    nextday_corr_dnp_6 |  -.0234405   .0299242    -0.78   0.434    -.0822472    .03536
> 62
    nextday_corr_dnp_7 |   -.003582   .0306828    -0.12   0.907    -.0638795    .05671
> 55
nextday_corr_dnp_2_div |  -.0056515   .0372395    -0.15   0.879    -.0788342    .06753
> 13
nextday_corr_dnp_3_div |   .0193455    .036127     0.54   0.593    -.0516509    .09034
> 18
nextday_corr_dnp_4_div |  -.0319937   .0365484    -0.88   0.382    -.1038184     .0398
> 31
nextday_corr_dnp_5_div |   .0227065    .032771     0.69   0.489    -.0416947    .08710
> 78
nextday_corr_dnp_6_div |  -.0027274   .0355835    -0.08   0.939    -.0726558    .06720
> 11
nextday_corr_dnp_7_div |   .0253076   .0356058     0.71   0.478    -.0446646    .09527
> 97
             __month1 |  -.0215566   .0144354    -1.49   0.136    -.0499249    .00681
> 18
             __month2 |  -.0087689    .013217    -0.66   0.507    -.0347429     .0172
> 05
             __month3 |  -.0016123   .0138955    -0.12   0.908    -.0289196     .0256
> 95
             __month4 |  -.0251489   .0143839    -1.75   0.081     -.053416    .00311
> 82
             __month5 |   .0193704    .013113     1.48   0.140    -.0063991      .045
> 14
             __month6 |    .032633   .0156092     2.09   0.037     .0019579    .06330
> 81
             __month7 |  -.0215611   .0131418    -1.64   0.102    -.0473871     .0042
> 65
             __month8 |  -.0504921    .012466    -4.05   0.000    -.0749903    -.0259
> 94
             __month9 |          0  (omitted)
            __month10 |  -.0195471   .0141955    -1.38   0.169     -.047444    .00834
> 97
            __month11 |  -.0142069   .0141331    -1.01   0.315    -.0419811    .01356
> 73
            __month12 |  -.0224823   .0136714    -1.64   0.101    -.0493491    .00438
> 46
              __year1 |   .0786501   .0313858     2.51   0.013     .0169709    .14032
> 92
              __year2 |   .0637952     .03348     1.91   0.057    -.0019993    .12958
> 98
              __year3 |          0  (omitted)
              __year4 |   .0306025   .0218585     1.40   0.162    -.0123536    .07355
> 87
              __year5 |   .0384814   .0229949     1.67   0.095     -.006708    .08367
> 08
              __year6 |  -.0184628   .0273607    -0.67   0.500    -.0722319    .03530
> 62
              __year7 |   .0430184   .0177742     2.42   0.016     .0080887    .07794
> 81
              __year8 |   .0310983   .0256277     1.21   0.226    -.0192651    .08146
> 17
              __year9 |   .0306487   .0211845     1.45   0.149    -.0109828    .07228
> 02
             __year10 |   -.033352   .0278315    -1.20   0.231    -.0880463    .02134
> 23
             __year11 |   .0266633   .0215886     1.24   0.217    -.0157625     .0690
> 89
             __year12 |    .040452   .0239023     1.69   0.091    -.0065206    .08742
> 46
             __year13 |     .03674   .0321602     1.14   0.254     -.026461     .0999
> 41
             __year14 |   .1012705   .0267359     3.79   0.000     .0487294    .15381
```

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> 16
            __year15 |   .1953491   .0366267     5.33   0.000     .1233707    .26732
> 76
            __year16 |   .1617909   .0398805     4.06   0.000     .0834181    .24016
> 37
            __year17 |    .121271     .03115     3.89   0.000     .0600552    .18248
> 68
            __year18 |   .1082959   .0296768     3.65   0.000     .0499753    .16661
> 65
            __year19 |   .1769957   .0233247     7.59   0.000     .1311581    .22283
> 33
            __year20 |   .1783682   .0209768     8.50   0.000     .1371448    .21959
> 17
            __year21 |   .1138729   .0291917     3.90   0.000     .0565057    .17124
> 01
            __year22 |   .0973937   .0292703     3.33   0.001     .0398719    .15491
> 55
            __year23 |   .1620539   .0251065     6.45   0.000     .1127148     .2113
> 93
            __year24 |   .1046824   .0276743     3.78   0.000     .0502971    .15906
> 78
            __year25 |   .0913013   .0442275     2.06   0.040     .0043857    .17821
> 68
            __year26 |   .0916487   .0441868     2.07   0.039     .0048132    .17848
> 41
            __year27 |   .0793351   .0315357     2.52   0.012     .0173615    .14130
> 88
            __year28 |   .1236423    .036863     3.35   0.001     .0511994    .19608
> 52
            __year29 |   .0570557   .0217946     2.62   0.009     .0142252    .09988
> 63
            __year30 |   .0779783   .0306705     2.54   0.011      .017705    .13825
> 17
            __year31 |   .1245339     .03192     3.90   0.000      .061805    .18726
> 28
            __year32 |   .0816869   .0350153     2.33   0.020     .0128752    .15049
> 86
            __year33 |   .1117435   .0216661     5.16   0.000     .0691656    .15432
> 15
            __year34 |   .0845592   .0306233     2.76   0.006     .0243787    .14473
> 98
            __year35 |   .0899087   .0256464     3.51   0.001     .0395087    .14030
> 87
            __year36 |   .1487064   .0252477     5.89   0.000     .0990899    .19832
> 28
            __year37 |   .1373689   .0266572     5.15   0.000     .0849824    .18975
> 54
            __year38 |   .1072696   .0274595     3.91   0.000     .0533064    .16123
> 28
              __dow1 |  -.1795415   .0101139   -17.75   0.000    -.1994172   -.15966
> 59
              __dow2 |          0  (omitted)
              __dow3 |   .0468827   .0134132     3.50   0.001     .0205233    .07324
> 22
              __dow4 |   .0571336   .0141595     4.04   0.000     .0293075    .08495
> 98
              __dow5 |   .0438859   .0137645     3.19   0.002     .0168359    .07093
> 59
              __dow6 |   .0492575   .0134747     3.66   0.000     .0227771     .0757
> 38
              __dow7 |  -.1612805    .010438   -15.45   0.000    -.1817931   -.14076
> 79
             week_no |   .0002737   .0001251     2.19   0.029     .0000279    .00051
> 96
               _cons |   .0872457   .0252918     3.45   0.001     .0375426    .13694
> 89
------------------------------------------------------------------------------
> --
```

```
.
. reg any_sig_directives corr_dnp nextday_corr_dnp __month* __year* __dow* week_no  if
>  di
> vided==1, cluster(year_month)
note: __month4 omitted because of collinearity.
note: __year1 omitted because of collinearity.
note: __year2 omitted because of collinearity.
note: __year16 omitted because of collinearity.
note: __year25 omitted because of collinearity.
note: __year26 omitted because of collinearity.
note: __year27 omitted because of collinearity.
note: __year28 omitted because of collinearity.
note: __year32 omitted because of collinearity.
note: __dow3 omitted because of collinearity.

Linear regression                               Number of obs     =     10,133
                                                F(48, 335)        =          .
                                                Prob > F          =          .
                                                R-squared         =     0.0858
                                                Root MSE          =     .36944

                                  (Std. err. adjusted for 336 clusters in year_month)
------------------------------------------------------------------------------
                  |               Robust
any_sig_direct~s | Coefficient  std. err.      t    P>|t|     [95% conf. interval]
-----------------+------------------------------------------------------------
        corr_dnp |  -.0224212   .0159496    -1.41   0.161    -.0537952    .0089528
nextday_corr_dnp |   .0255025   .0177168     1.44   0.151    -.0093476    .0603526
         __month1 |   .0070672   .0190348     0.37   0.711    -.0303756      .04451
         __month2 |   .0119903   .0166019     0.72   0.471    -.0206668    .0446474
         __month3 |   .0342553   .0172586     1.98   0.048     .0003065    .0682042
         __month4 |          0  (omitted)
         __month5 |   .0389272   .0179033     2.17   0.030     .0037102    .0741441
         __month6 |   .0525778   .0200866     2.62   0.009      .013066    .0920897
         __month7 |   .0128983   .0174752     0.74   0.461    -.0214766    .0472732
         __month8 |  -.0254999   .0167347    -1.52   0.129    -.0584182    .0074184
         __month9 |   .0220281   .0170748     1.29   0.198    -.0115592    .0556153
        __month10 |    .014871   .0190181     0.78   0.435     -.022539     .052281
        __month11 |   .0047535   .0179824     0.26   0.792    -.0306192    .0401262
        __month12 |   .0003321   .0171323     0.02   0.985    -.0333684    .0340325
          __year1 |          0  (omitted)
          __year2 |          0  (omitted)
          __year3 |  -.3388189   .0222364   -15.24   0.000    -.3825595   -.2950784
          __year4 |  -.3079478   .0213833   -14.40   0.000    -.3500102   -.2658854
          __year5 |  -.3012784   .0212247   -14.19   0.000    -.3430288   -.2595279
          __year6 |  -.3563165   .0256537   -13.89   0.000    -.4067792   -.3058538
          __year7 |  -.2972615   .0185989   -15.98   0.000    -.3338469   -.2606761
          __year8 |  -.3078605   .0248409   -12.39   0.000    -.3567242   -.2589968
          __year9 |  -.3075598   .0200588   -15.33   0.000    -.3470169   -.2681026
         __year10 |  -.3702205   .0260593   -14.21   0.000    -.4214811     -.31896
         __year11 |  -.3130696   .0211832   -14.78   0.000    -.3547384   -.2714008
         __year12 |  -.2970721   .0238635   -12.45   0.000    -.3440133   -.2501309
         __year13 |  -.2997049   .0309477    -9.68   0.000    -.3605812   -.2388285
         __year14 |   -.234438   .0263177    -8.91   0.000    -.2862068   -.1826693
         __year15 |  -.0830085   .0181124    -4.58   0.000    -.1186369   -.0473801
         __year16 |          0  (omitted)
         __year17 |  -.2158149   .0305414    -7.07   0.000     -.275892   -.1557379
         __year18 |  -.2286894   .0285391    -8.01   0.000    -.2848278    -.172551
         __year19 |   -.162976   .0217522    -7.49   0.000    -.2057641    -.120188
         __year20 |  -.1599987   .0205911    -7.77   0.000    -.2005028   -.1194946
         __year21 |   -.222915   .0276168    -8.07   0.000    -.2772392   -.1685908
         __year22 |  -.2386671   .0288838    -8.26   0.000    -.2954835   -.1818507
         __year23 |   -.166365   .0284206    -5.85   0.000    -.2222704   -.1104596
         __year24 |  -.2339726   .0289707    -8.08   0.000      -.29096   -.1769853
         __year25 |          0  (omitted)
         __year26 |          0  (omitted)
         __year27 |          0  (omitted)
         __year28 |          0  (omitted)
         __year29 |  -.2791781   .0199704   -13.98   0.000    -.3184614   -.2398948
         __year30 |  -.2565527   .0288056    -8.91   0.000    -.3132154     -.19989
         __year31 |  -.2421712   .0183602   -13.19   0.000     -.278287   -.2060554
         __year32 |          0  (omitted)
```

```
        __year33 |  -.2224255   .0194413   -11.44   0.000    -.2606679   -.1841832
        __year34 |  -.2502983   .0293992    -8.51   0.000    -.3081286   -.1924679
        __year35 |  -.2482969   .0261076    -9.51   0.000    -.2996523   -.1969415
        __year36 |  -.1900627   .0254612    -7.46   0.000    -.2401467   -.1399787
        __year37 |  -.2007188   .0243372    -8.25   0.000    -.2485918   -.1528458
        __year38 |  -.2284103   .0252262    -9.05   0.000     -.278032   -.1787886
          __dow1 |  -.2281081   .0128016   -17.82   0.000    -.2532898   -.2029265
          __dow2 |  -.0481365      .0162    -2.97   0.003     -.080003     -.01627
          __dow3 |          0  (omitted)
          __dow4 |  -.0002996   .0156218    -0.02   0.985    -.0310287    .0304296
          __dow5 |  -.0117667   .0162523    -0.72   0.470    -.0437361    .0202026
          __dow6 |  -.0060806   .0150941    -0.40   0.687    -.0357718    .0236106
          __dow7 |  -.2159041   .0130272   -16.57   0.000    -.2415296   -.1902787
         week_no |   .0002577   .0001437     1.79   0.074     -.000025    .0005404
           _cons |   .4674869   .0260934    17.92   0.000     .4161594    .5188145
------------------------------------------------------------------------------

.
. reg any_sig_directives corr_dnp nextday_corr_dnp prevday_corr_dnp prevday_corr_dnp_2
>  pr
> evday_corr_dnp_3 prevday_corr_dnp_4 prevday_corr_dnp_5 prevday_corr_dnp_6 prevday_co
> rr_
> dnp_7 __month* __year* __dow* week_no  if divided==1, cluster(year_month)
note: __month4 omitted because of collinearity.
note: __year1 omitted because of collinearity.
note: __year2 omitted because of collinearity.
note: __year16 omitted because of collinearity.
note: __year26 omitted because of collinearity.
note: __year27 omitted because of collinearity.
note: __year28 omitted because of collinearity.
note: __year31 omitted because of collinearity.
note: __year32 omitted because of collinearity.
note: __dow7 omitted because of collinearity.

Linear regression                               Number of obs     =     10,126
                                                F(54, 335)        =          .
                                                Prob > F          =          .
                                                R-squared         =     0.0863
                                                Root MSE          =     .36949

                                  (Std. err. adjusted for 336 clusters in year_month)
------------------------------------------------------------------------------
                   |               Robust
any_sig_directives | Coefficient  std. err.      t    P>|t|     [95% conf. interval]
-------------------+----------------------------------------------------------------
          corr_dnp |  -.0163713   .0176433    -0.93   0.354    -.0510769    .0183343
  nextday_corr_dnp |     .02996   .0184389     1.62   0.105    -.0063106    .0662305
  prevday_corr_dnp |   .0090085   .0199057     0.45   0.651    -.0301473    .0481643
prevday_corr_dnp_2 |  -.0261019   .0196956    -1.33   0.186    -.0648445    .0126408
prevday_corr_dnp_3 |  -.0153804   .0188265    -0.82   0.415    -.0524134    .0216525
prevday_corr_dnp_4 |   .0206064   .0188004     1.10   0.274    -.0163753    .0575881
prevday_corr_dnp_5 |  -.0191615   .0184636    -1.04   0.300    -.0554807    .0171578
prevday_corr_dnp_6 |   .0084447   .0188199     0.45   0.654    -.0285753    .0454648
prevday_corr_dnp_7 |   .0005637   .0164525     0.03   0.973    -.0317995     .032927
           __month1 |   .0070594   .0190588     0.37   0.711    -.0304305    .0445493
           __month2 |   .0121774   .0166092     0.73   0.464    -.0204941    .0448489
           __month3 |   .0340854   .0172427     1.98   0.049     .0001678    .0680029
           __month4 |          0  (omitted)
           __month5 |   .0386213   .0178056     2.17   0.031     .0035965    .0736462
           __month6 |   .0521923   .0200342     2.61   0.010     .0127835    .0916011
           __month7 |   .0128542   .0173529     0.74   0.459    -.0212802    .0469887
           __month8 |  -.0254353   .0167737    -1.52   0.130    -.0584303    .0075597
           __month9 |   .0235896    .017095     1.38   0.169    -.0100375    .0572166
          __month10 |   .0154575   .0190203     0.81   0.417    -.0219568    .0528717
          __month11 |   .0056123   .0180147     0.31   0.756    -.0298239    .0410485
          __month12 |   .0005406   .0171079     0.03   0.975    -.0331117     .034193
            __year1 |          0  (omitted)
            __year2 |          0  (omitted)
            __year3 |  -.0983603   .0298799    -3.29   0.001    -.1571361   -.0395845
            __year4 |  -.0665674   .0246434    -2.70   0.007    -.1150428   -.0180921
            __year5 |  -.0609236   .0213795    -2.85   0.005    -.1029786   -.0188686
            __year6 |  -.1148151   .0195558    -5.87   0.000    -.1532828   -.0763474
```

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             __year7 |  -.0571044   .0270317    -2.11   0.035    -.1102776   -.0039312
             __year8 |  -.0668547   .0276416    -2.42   0.016    -.1212277   -.0124818
             __year9 |  -.0661555   .0182855    -3.62   0.000    -.1021244   -.0301867
            __year10 |  -.1281222   .0203001    -6.31   0.000     -.168054   -.0881905
            __year11 |  -.0724778   .0276625    -2.62   0.009    -.1268919   -.0180638
            __year12 |    -.05522   .0272984    -2.02   0.044    -.1089178   -.0015221
            __year13 |  -.0570565   .0297801    -1.92   0.056    -.1156361     .001523
            __year14 |   .0083229   .0189652     0.44   0.661     -.028983    .0456288
            __year15 |   .1597885   .0027536    58.03   0.000     .1543721     .165205
            __year16 |          0  (omitted)
            __year17 |   .0257778   .0285721     0.90   0.368    -.0304256    .0819812
            __year18 |   .0134392   .0228381     0.59   0.557    -.0314849    .0583633
            __year19 |   .0773866   .0279388     2.77   0.006      .022429    .1323443
            __year20 |   .0814179   .0244275     3.33   0.001     .0333672    .1294686
            __year21 |   .0193127    .026736     0.72   0.471    -.0332789    .0719043
            __year22 |   .0040059   .0224469     0.18   0.858    -.0401487    .0481606
            __year23 |     .07879   .0312604     2.52   0.012     .0172985    .1402815
            __year24 |   .0072372   .0303992     0.24   0.812    -.0525601    .0670345
            __year25 |   .2393604   .0190119    12.59   0.000     .2019626    .2767581
            __year26 |          0  (omitted)
            __year27 |          0  (omitted)
            __year28 |          0  (omitted)
            __year29 |  -.0372086   .0182763    -2.04   0.043    -.0731594   -.0012577
            __year30 |  -.0127441   .0224701    -0.57   0.571    -.0569444    .0314562
            __year31 |          0  (omitted)
            __year32 |          0  (omitted)
            __year33 |   .0213351   .0167662     1.27   0.204    -.0116452    .0543154
            __year34 |   -.006877   .0228397    -0.30   0.764    -.0518044    .0380503
            __year35 |  -.0066692   .0315015    -0.21   0.832     -.068635    .0552965
            __year36 |   .0510738   .0287339     1.78   0.076    -.0054477    .1075953
            __year37 |   .0407516   .0244695     1.67   0.097    -.0073816    .0888847
            __year38 |   .0153413   .0183214     0.84   0.403    -.0206982    .0513808
              __dow1 |  -.0135119   .0067144    -2.01   0.045    -.0267195   -.0003043
              __dow2 |   .1656031   .0120614    13.73   0.000     .1418774    .1893287
              __dow3 |   .2132843   .0130443    16.35   0.000     .1876252    .2389433
              __dow4 |   .2143744   .0132993    16.12   0.000     .1882138     .240535
              __dow5 |   .2038183    .012915    15.78   0.000     .1784137     .229223
              __dow6 |   .2074952   .0122809    16.90   0.000     .1833379    .2316526
              __dow7 |          0  (omitted)
            week_no |   .0002496   .0001422     1.76   0.080      -.00003    .0005293
               _cons |   .0211136   .0358972     0.59   0.557    -.0494986    .0917258
------------------------------------------------------------------------------

.
. reg any_sig_directives corr_dnp  nextday_corr_dnp prevday_corr_dnp prevday_corr_dnp_
> 2 p
> revday_corr_dnp_3 prevday_corr_dnp_4 prevday_corr_dnp_5 prevday_corr_dnp_6 prevday_c
> orr
> _dnp_7 nextday_corr_dnp_2 nextday_corr_dnp_3 nextday_corr_dnp_4 nextday_corr_dnp_5 n
> ext
> day_corr_dnp_6 nextday_corr_dnp_7 __month* __year* __dow* week_no if divided==1, clu
> ste
> r(year_month)
note: __month9 omitted because of collinearity.
note: __year1 omitted because of collinearity.
note: __year2 omitted because of collinearity.
note: __year16 omitted because of collinearity.
note: __year26 omitted because of collinearity.
note: __year27 omitted because of collinearity.
note: __year28 omitted because of collinearity.
note: __year31 omitted because of collinearity.
note: __year32 omitted because of collinearity.
note: __dow3 omitted because of collinearity.

Linear regression                               Number of obs     =     10,114
                                                F(60, 335)        =          .
                                                Prob > F          =          .
                                                R-squared         =     0.0868
                                                Root MSE          =     .36952
```

(Std. err. adjusted for 336 clusters in year_month)

any_sig_directives	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
corr_dnp	-.0173863	.0175688	-0.99	0.323	-.0519453	.0171727
nextday_corr_dnp	.0242103	.0196922	1.23	0.220	-.0145256	.0629462
prevday_corr_dnp	.0082802	.0199811	0.41	0.679	-.031024	.0475844
prevday_corr_dnp_2	-.02587	.0199057	-1.30	0.195	-.0650258	.0132859
prevday_corr_dnp_3	-.0163569	.0189393	-0.86	0.388	-.0536119	.020898
prevday_corr_dnp_4	.0194686	.0188017	1.04	0.301	-.0175156	.0564527
prevday_corr_dnp_5	-.0193047	.0183441	-1.05	0.293	-.0553889	.0167794
prevday_corr_dnp_6	.0072921	.0187095	0.39	0.697	-.0295108	.0440949
prevday_corr_dnp_7	.0009266	.0165415	0.06	0.955	-.0316116	.0334648
nextday_corr_dnp_2	-.0026732	.0189884	-0.14	0.888	-.0400247	.0346784
nextday_corr_dnp_3	.0262121	.0191403	1.37	0.172	-.0114383	.0638624
nextday_corr_dnp_4	.0051874	.0194045	0.27	0.789	-.0329827	.0433575
nextday_corr_dnp_5	-.0045939	.0179815	-0.26	0.799	-.0399648	.030777
nextday_corr_dnp_6	-.0283698	.0191718	-1.48	0.140	-.0660822	.0093426
nextday_corr_dnp_7	.0179956	.01811	0.99	0.321	-.0176281	.0536193
__month1	-.017072	.0163514	-1.04	0.297	-.0492363	.0150924
__month2	-.0119552	.0148454	-0.81	0.421	-.0411572	.0172468
__month3	.0098693	.0154643	0.64	0.524	-.0205501	.0402888
__month4	-.0240732	.0170971	-1.41	0.160	-.0577045	.0095581
__month5	.0146408	.0160527	0.91	0.362	-.0169361	.0462176
__month6	.0281088	.0183394	1.53	0.126	-.007966	.0641837
__month7	-.0112733	.0152024	-0.74	0.459	-.0411775	.018631
__month8	-.049709	.014502	-3.43	0.001	-.0782355	-.0211826
__month9	0	(omitted)				
__month10	-.0087821	.0167287	-0.52	0.600	-.0416886	.0241244
__month11	-.0187114	.0154985	-1.21	0.228	-.049198	.0117752
__month12	-.0229325	.0144608	-1.59	0.114	-.051378	.005513
__year1	0	(omitted)				
__year2	0	(omitted)				
__year3	-.0974069	.0298107	-3.27	0.001	-.1560466	-.0387672
__year4	-.0655259	.0247414	-2.65	0.008	-.1141939	-.0168578
__year5	-.0593596	.02168	-2.74	0.007	-.1020057	-.0167136
__year6	-.1132846	.0199818	-5.67	0.000	-.1525902	-.073979
__year7	-.0559969	.0272713	-2.05	0.041	-.1096414	-.0023524
__year8	-.0657509	.0277598	-2.37	0.018	-.1203564	-.0111454
__year9	-.0648651	.0185392	-3.50	0.001	-.1013329	-.0283972
__year10	-.126777	.0202726	-6.25	0.000	-.1666546	-.0868994
__year11	-.0714791	.0278553	-2.57	0.011	-.1262724	-.0166859
__year12	-.0544415	.0272353	-2.00	0.046	-.1080153	-.0008676
__year13	-.0561092	.0296479	-1.89	0.059	-.1144286	.0022103
__year14	.0094393	.0189278	0.50	0.618	-.0277929	.0466716
__year15	.1610765	.0030238	53.27	0.000	.1551284	.1670246
__year16	0	(omitted)				
__year17	.0269927	.0284277	0.95	0.343	-.0289265	.0829119
__year18	.0147982	.0227047	0.65	0.515	-.0298634	.0594599
__year19	.0784322	.0280911	2.79	0.006	.0231751	.1336894
__year20	.0824012	.0244617	3.37	0.001	.0342833	.1305191
__year21	.020324	.0266671	0.76	0.447	-.032132	.07278
__year22	.0051794	.0226519	0.23	0.819	-.0393786	.0497373
__year23	.0821167	.0312954	2.62	0.009	.0205563	.143677
__year24	.0082922	.0305281	0.27	0.786	-.0517587	.0683431
__year25	.2364515	.0197701	11.96	0.000	.1975623	.2753407
__year26	0	(omitted)				
__year27	0	(omitted)				
__year28	0	(omitted)				
__year29	-.0361532	.0183669	-1.97	0.050	-.0722822	-.0000243
__year30	-.0118366	.022593	-0.52	0.601	-.0562786	.0326054
__year31	0	(omitted)				
__year32	0	(omitted)				
__year33	.0218935	.0167303	1.31	0.192	-.0110163	.0548032
__year34	-.0059193	.0229139	-0.26	0.796	-.0509927	.039154
__year35	-.005955	.0314384	-0.19	0.850	-.0677966	.0558866
__year36	.0521112	.0288511	1.81	0.072	-.0046409	.1088634
__year37	.0420272	.0249557	1.68	0.093	-.0070625	.0911169
__year38	.0176179	.0183676	0.96	0.338	-.0185125	.0537484
__dow1	-.2281917	.0126685	-18.01	0.000	-.2531114	-.2032719
__dow2	-.0504294	.0163234	-3.09	0.002	-.0825386	-.0183202

```
            __dow3 |          0  (omitted)
            __dow4 |   .0007938   .0156816     0.05   0.960    -.0300531    .0316406
            __dow5 |  -.0100792    .016345    -0.62   0.538    -.0422309    .0220726
            __dow6 |  -.0069374   .0151079    -0.46   0.646    -.0366558    .0227809
            __dow7 |  -.2148134   .0130626   -16.44   0.000    -.2405086   -.1891183
           week_no |   .0002465   .0001414     1.74   0.082    -.0000316    .0005246
             _cons |   .2560856   .0424107     6.04   0.000     .1726607    .3395106
------------------------------------------------------------------------------

.
. reg any_sig_directives corr_dnp nextday_corr_dnp __month* __year* __dow* week_no if
> div
> ided==0, cluster(year_month)
note: __month1 omitted because of collinearity.
note: __year4 omitted because of collinearity.
note: __year5 omitted because of collinearity.
note: __year6 omitted because of collinearity.
note: __year7 omitted because of collinearity.
note: __year8 omitted because of collinearity.
note: __year9 omitted because of collinearity.
note: __year10 omitted because of collinearity.
note: __year11 omitted because of collinearity.
note: __year12 omitted because of collinearity.
note: __year13 omitted because of collinearity.
note: __year14 omitted because of collinearity.
note: __year18 omitted because of collinearity.
note: __year19 omitted because of collinearity.
note: __year20 omitted because of collinearity.
note: __year21 omitted because of collinearity.
note: __year22 omitted because of collinearity.
note: __year24 omitted because of collinearity.
note: __year29 omitted because of collinearity.
note: __year30 omitted because of collinearity.
note: __year34 omitted because of collinearity.
note: __year35 omitted because of collinearity.
note: __year36 omitted because of collinearity.
note: __year37 omitted because of collinearity.
note: __year38 omitted because of collinearity.
note: __dow6 omitted because of collinearity.

Linear regression                               Number of obs     =      3,742
                                                F(30, 128)        =          .
                                                Prob > F          =          .
                                                R-squared         =     0.0816
                                                Root MSE          =     .37172

                                  (Std. err. adjusted for 129 clusters in year_month)
------------------------------------------------------------------------------
                   |               Robust
any_sig_direct~s | Coefficient  std. err.      t    P>|t|     [95% conf. interval]
-----------------+------------------------------------------------------------
        corr_dnp |   .0209986   .0255915     0.82   0.413    -.0296385    .0716356
nextday_corr_dnp |  -.0142819   .0299689    -0.48   0.634    -.0735804    .0450167
        __month1 |          0  (omitted)
        __month2 |    .033101   .0367524     0.90   0.369    -.0396199    .1058219
        __month3 |   .0053785   .0364053     0.15   0.883    -.0666557    .0774127
        __month4 |   .0061821   .0340135     0.18   0.856    -.0611194    .0734836
        __month5 |   .0644516   .0310831     2.07   0.040     .0029483    .1259549
        __month6 |    .074497   .0362782     2.05   0.042     .0027144    .1462797
        __month7 |   -.019057   .0310303    -0.61   0.540    -.0804559    .0423418
        __month8 |  -.0193529   .0329973    -0.59   0.559    -.0846437     .045938
        __month9 |   .0376719   .0313467     1.20   0.232    -.0243528    .0996967
       __month10 |  -.0137433   .0312978    -0.44   0.661    -.0756714    .0481848
       __month11 |    .037917   .0348984     1.09   0.279    -.0311354    .1069693
       __month12 |   .0121074   .0368756     0.33   0.743    -.0608572     .085072
         __year1 |   .1764799    .025487     6.92   0.000     .1260495    .2269104
         __year2 |   .1639194   .0281081     5.83   0.000     .1083026    .2195361
         __year3 |  -.0369918   .0219451    -1.69   0.094    -.0804139    .0064303
         __year4 |          0  (omitted)
         __year5 |          0  (omitted)
         __year6 |          0  (omitted)
         __year7 |          0  (omitted)
```

```
          __year8 |          0  (omitted)
          __year9 |          0  (omitted)
         __year10 |          0  (omitted)
         __year11 |          0  (omitted)
         __year12 |          0  (omitted)
         __year13 |          0  (omitted)
         __year14 |          0  (omitted)
         __year15 |   .2899185   .0333597     8.69   0.000     .2239107    .3559264
         __year16 |   .2619725   .0357663     7.32   0.000     .1912027    .3327423
         __year17 |   .1143995   .0161084     7.10   0.000     .0825262    .1462728
         __year18 |          0  (omitted)
         __year19 |          0  (omitted)
         __year20 |          0  (omitted)
         __year21 |          0  (omitted)
         __year22 |          0  (omitted)
         __year23 |    .231235   .0356604     6.48   0.000     .1606748    .3017951
         __year24 |          0  (omitted)
         __year25 |   .1936353   .0442508     4.38   0.000     .1060774    .2811931
         __year26 |   .1952533   .0419544     4.65   0.000     .1122393    .2782672
         __year27 |    .177485   .0200648     8.85   0.000     .1377833    .2171866
         __year28 |   .2231786   .0337183     6.62   0.000     .1564612    .2898959
         __year29 |          0  (omitted)
         __year30 |          0  (omitted)
         __year31 |   .2230377    .027996     7.97   0.000     .1676428    .2784325
         __year32 |   .1810922   .0296203     6.11   0.000     .1224835     .239701
         __year33 |    .192143   .0157357    12.21   0.000     .1610073    .2232788
         __year34 |          0  (omitted)
         __year35 |          0  (omitted)
         __year36 |          0  (omitted)
         __year37 |          0  (omitted)
         __year38 |          0  (omitted)
            __dow1 |  -.2481197   .0222585   -11.15   0.000    -.2921619   -.2040775
            __dow2 |  -.0665379   .0256965    -2.59   0.011    -.1173829   -.0156929
            __dow3 |  -.0274308   .0265284    -1.03   0.303    -.0799217    .0250601
            __dow4 |   .0017602   .0266349     0.07   0.947    -.0509415    .0544618
            __dow5 |  -.0149993   .0247457    -0.61   0.545    -.0639629    .0339643
            __dow6 |          0  (omitted)
            __dow7 |  -.2199238   .0239767    -9.17   0.000    -.2673659   -.1724818
           week_no |   .0002233   .0001613     1.38   0.169    -.0000958    .0005424
             _cons |   .0160676   .0420638     0.38   0.703    -.0671628     .099298
------------------------------------------------------------------------------

.
. reg any_sig_directives corr_dnp  nextday_corr_dnp prevday_corr_dnp prevday_corr_dnp_
> 2 p
> revday_corr_dnp_3 prevday_corr_dnp_4 prevday_corr_dnp_5 prevday_corr_dnp_6 prevday_c
> orr
> _dnp_7 __month* __year* __dow* week_no if divided==0, cluster(year_month)
note: __month1 omitted because of collinearity.
note: __year4 omitted because of collinearity.
note: __year5 omitted because of collinearity.
note: __year6 omitted because of collinearity.
note: __year7 omitted because of collinearity.
note: __year8 omitted because of collinearity.
note: __year9 omitted because of collinearity.
note: __year10 omitted because of collinearity.
note: __year11 omitted because of collinearity.
note: __year12 omitted because of collinearity.
note: __year13 omitted because of collinearity.
note: __year14 omitted because of collinearity.
note: __year18 omitted because of collinearity.
note: __year19 omitted because of collinearity.
note: __year20 omitted because of collinearity.
note: __year21 omitted because of collinearity.
note: __year22 omitted because of collinearity.
note: __year24 omitted because of collinearity.
note: __year29 omitted because of collinearity.
note: __year30 omitted because of collinearity.
note: __year34 omitted because of collinearity.
note: __year35 omitted because of collinearity.
note: __year36 omitted because of collinearity.
note: __year37 omitted because of collinearity.
```

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note: __year38 omitted because of collinearity.
note: __dow6 omitted because of collinearity.

Linear regression                               Number of obs     =      3,728
                                                F(37, 128)        =          .
                                                Prob > F          =          .
                                                R-squared         =     0.0840
                                                Root MSE          =      .3715

                                  (Std. err. adjusted for 129 clusters in year_month)
------------------------------------------------------------------------------------
                   |               Robust
any_sig_directives | Coefficient  std. err.      t    P>|t|     [95% conf. interval]
-------------------+----------------------------------------------------------------
          corr_dnp |    .005359   .0273351     0.20   0.845    -.0487282    .0594463
  nextday_corr_dnp |  -.0281097   .0298674    -0.94   0.348    -.0872075     .030988
  prevday_corr_dnp |   .0186734   .0328134     0.57   0.570    -.0462535    .0836003
prevday_corr_dnp_2 |  -.0106368   .0320511    -0.33   0.741    -.0740553    .0527816
prevday_corr_dnp_3 |  -.0187767   .0313204    -0.60   0.550    -.0807495    .0431961
prevday_corr_dnp_4 |   .0459446   .0305737     1.50   0.135    -.0145507      .10644
prevday_corr_dnp_5 |  -.0239115   .0306334    -0.78   0.436     -.084525     .036702
prevday_corr_dnp_6 |   .0572385   .0334403     1.71   0.089    -.0089287    .1234058
prevday_corr_dnp_7 |    .025295   .0262273     0.96   0.337    -.0266002    .0771903
           __month1 |          0  (omitted)
           __month2 |   .0366552   .0380818     0.96   0.338    -.0386962    .1120066
           __month3 |   .0063518   .0371719     0.17   0.865    -.0671991    .0799027
           __month4 |   .0080961   .0361093     0.22   0.823    -.0633524    .0795445
           __month5 |   .0709489   .0327146     2.17   0.032     .0062175    .1356802
           __month6 |   .0810268   .0366196     2.21   0.029     .0085686     .153485
           __month7 |  -.0143809   .0325004    -0.44   0.659    -.0786885    .0499267
           __month8 |  -.0112064   .0343627    -0.33   0.745    -.0791989    .0567861
           __month9 |   .0405773   .0317874     1.28   0.204    -.0223195    .1034741
          __month10 |  -.0067324    .032722    -0.21   0.837    -.0714786    .0580137
          __month11 |   .0419205   .0355522     1.18   0.241    -.0284255    .1122665
          __month12 |   .0213762   .0370474     0.58   0.565    -.0519285    .0946808
            __year1 |   .1598139   .0278746     5.73   0.000     .1046591    .2149686
            __year2 |     .15059   .0310732     4.85   0.000     .0891064    .2120736
            __year3 |  -.0827561   .0310227    -2.67   0.009    -.1441397   -.0213724
            __year4 |          0  (omitted)
            __year5 |          0  (omitted)
            __year6 |          0  (omitted)
            __year7 |          0  (omitted)
            __year8 |          0  (omitted)
            __year9 |          0  (omitted)
           __year10 |          0  (omitted)
           __year11 |          0  (omitted)
           __year12 |          0  (omitted)
           __year13 |          0  (omitted)
           __year14 |          0  (omitted)
           __year15 |   .2739531   .0357524     7.66   0.000     .2032108    .3446954
           __year16 |    .252083   .0369687     6.82   0.000     .1789341     .325232
           __year17 |   .1220162   .0243097     5.02   0.000     .0739152    .1701171
           __year18 |          0  (omitted)
           __year19 |          0  (omitted)
           __year20 |          0  (omitted)
           __year21 |          0  (omitted)
           __year22 |          0  (omitted)
           __year23 |   .2172711   .0380556     5.71   0.000     .1419715    .2925706
           __year24 |          0  (omitted)
           __year25 |   .1758753   .0483409     3.64   0.000     .0802246     .271526
           __year26 |   .1857123   .0447873     4.15   0.000      .097093    .2743317
           __year27 |   .1579578   .0234638     6.73   0.000     .1115307    .2043849
           __year28 |   .2085301   .0352476     5.92   0.000     .1387867    .2782735
           __year29 |          0  (omitted)
           __year30 |          0  (omitted)
           __year31 |   .2035652   .0301793     6.75   0.000     .1438504      .26328
           __year32 |   .1629887   .0324689     5.02   0.000     .0987435     .227234
           __year33 |   .1631152   .0199062     8.19   0.000     .1237275    .2025029
           __year34 |          0  (omitted)
           __year35 |          0  (omitted)
           __year36 |          0  (omitted)
           __year37 |          0  (omitted)
```

```
          __year38 |          0  (omitted)
            __dow1 |  -.2472038   .0230057   -10.75   0.000    -.2927245    -.201683
            __dow2 |  -.0639041    .026204    -2.44   0.016    -.1157532   -.0120551
            __dow3 |  -.0283619   .0270885    -1.05   0.297    -.0819612    .0252373
            __dow4 |   .0043311   .0271171     0.16   0.873    -.0493247    .0579868
            __dow5 |  -.0117098   .0253142    -0.46   0.644    -.0617984    .0383787
            __dow6 |          0  (omitted)
            __dow7 |  -.2156686   .0243464    -8.86   0.000     -.263842   -.1674951
          week_no |   .0001347   .0001692     0.80   0.428    -.0002002    .0004695
             _cons |  -.0239447   .0517732    -0.46   0.645    -.1263868    .0784973
------------------------------------------------------------------------------

.
. reg any_sig_directives corr_dnp nextday_corr_dnp prevday_corr_dnp  prevday_corr_dnp_
> 2 p
> revday_corr_dnp_3 prevday_corr_dnp_4 prevday_corr_dnp_5 prevday_corr_dnp_6 prevday_c
> orr
> _dnp_7  nextday_corr_dnp_2 nextday_corr_dnp_3 nextday_corr_dnp_4 nextday_corr_dnp_5
> nex
> tday_corr_dnp_6 nextday_corr_dnp_7  __month* __year* __dow* week_no if divided==0, c
> lus
> ter(year_month)
note: __month11 omitted because of collinearity.
note: __year4 omitted because of collinearity.
note: __year5 omitted because of collinearity.
note: __year6 omitted because of collinearity.
note: __year7 omitted because of collinearity.
note: __year8 omitted because of collinearity.
note: __year9 omitted because of collinearity.
note: __year10 omitted because of collinearity.
note: __year11 omitted because of collinearity.
note: __year12 omitted because of collinearity.
note: __year13 omitted because of collinearity.
note: __year14 omitted because of collinearity.
note: __year17 omitted because of collinearity.
note: __year18 omitted because of collinearity.
note: __year19 omitted because of collinearity.
note: __year20 omitted because of collinearity.
note: __year21 omitted because of collinearity.
note: __year22 omitted because of collinearity.
note: __year24 omitted because of collinearity.
note: __year30 omitted because of collinearity.
note: __year34 omitted because of collinearity.
note: __year35 omitted because of collinearity.
note: __year36 omitted because of collinearity.
note: __year37 omitted because of collinearity.
note: __year38 omitted because of collinearity.
note: __dow6 omitted because of collinearity.

Linear regression                               Number of obs     =      3,722
                                                F(43, 128)        =          .
                                                Prob > F          =          .
                                                R-squared         =     0.0857
                                                Root MSE          =     .37147

                                  (Std. err. adjusted for 129 clusters in year_month)
------------------------------------------------------------------------------
                   |               Robust
any_sig_directives | Coefficient  std. err.      t    P>|t|     [95% conf. interval]
-------------------+----------------------------------------------------------------
          corr_dnp |    .002109   .0283592     0.07   0.941    -.0540046    .0582226
  nextday_corr_dnp |  -.0406135   .0309388    -1.31   0.192    -.1018311    .0206041
  prevday_corr_dnp |   .0176984   .0332493     0.53   0.595     -.048091    .0834878
prevday_corr_dnp_2 |  -.0118956   .0320299    -0.37   0.711    -.0752723    .0514812
prevday_corr_dnp_3 |  -.0209801   .0312869    -0.67   0.504    -.0828866    .0409264
prevday_corr_dnp_4 |   .0424363   .0306797     1.38   0.169    -.0182688    .1031415
prevday_corr_dnp_5 |  -.0254246   .0309854    -0.82   0.413    -.0867346    .0358854
prevday_corr_dnp_6 |   .0547297   .0342787     1.60   0.113    -.0130966     .122556
prevday_corr_dnp_7 |   .0300672   .0264963     1.13   0.259    -.0223601    .0824946
nextday_corr_dnp_2 |   .0126783   .0329314     0.38   0.701     -.052482    .0778386
nextday_corr_dnp_3 |    .014987   .0307338     0.49   0.627    -.0458251     .075799
nextday_corr_dnp_4 |   .0462908   .0320998     1.44   0.152    -.0172242    .1098057
```

nextday_corr_dnp_5	-.0247916	.0273228	-0.91	0.366	-.0788545	.0292713
nextday_corr_dnp_6	-.0143646	.030366	-0.47	0.637	-.074449	.0457198
nextday_corr_dnp_7	.0084057	.0313633	0.27	0.789	-.053652	.0704634
__month1	-.0426536	.035144	-1.21	0.227	-.112192	.0268849
__month2	-.0050781	.0333761	-0.15	0.879	-.0711184	.0609622
__month3	-.0363294	.0334991	-1.08	0.280	-.1026131	.0299544
__month4	-.0346444	.0323908	-1.07	0.287	-.0987351	.0294462
__month5	.0300789	.0280613	1.07	0.286	-.0254452	.085603
__month6	.0392896	.0327506	1.20	0.232	-.0255131	.1040924
__month7	-.0566874	.0291055	-1.95	0.054	-.1142777	.0009029
__month8	-.0533885	.0312273	-1.71	0.090	-.1151771	.0084
__month9	-.0019443	.02942	-0.07	0.947	-.0601568	.0562682
__month10	-.0496464	.0313832	-1.58	0.116	-.1117434	.0124506
__month11	0	(omitted)				
__month12	-.0206423	.0355816	-0.58	0.563	-.0910465	.0497619
__year1	.0377148	.0304501	1.24	0.218	-.022536	.0979656
__year2	.0283858	.0349073	0.81	0.418	-.0406843	.0974559
__year3	-.211996	.0323403	-6.56	0.000	-.2759868	-.1480053
__year4	0	(omitted)				
__year5	0	(omitted)				
__year6	0	(omitted)				
__year7	0	(omitted)				
__year8	0	(omitted)				
__year9	0	(omitted)				
__year10	0	(omitted)				
__year11	0	(omitted)				
__year12	0	(omitted)				
__year13	0	(omitted)				
__year14	0	(omitted)				
__year15	.1524807	.038463	3.96	0.000	.0763751	.2285863
__year16	.1307358	.042167	3.10	0.002	.0473012	.2141703
__year17	0	(omitted)				
__year18	0	(omitted)				
__year19	0	(omitted)				
__year20	0	(omitted)				
__year21	0	(omitted)				
__year22	0	(omitted)				
__year23	.0959613	.0415306	2.31	0.022	.013786	.1781367
__year24	0	(omitted)				
__year25	.0517194	.0529733	0.98	0.331	-.0530973	.1565361
__year26	.0613672	.0493159	1.24	0.216	-.0362128	.1589471
__year27	.0351382	.02927	1.20	0.232	-.0227775	.0930538
__year28	.085687	.040202	2.13	0.035	.0061405	.1652336
__year29	-.1208011	.0280264	-4.31	0.000	-.1762562	-.065346
__year30	0	(omitted)				
__year31	.0808017	.035622	2.27	0.025	.0103175	.1512858
__year32	.0392568	.0357677	1.10	0.274	-.0315157	.1100294
__year33	.0308393	.0334831	0.92	0.359	-.0354128	.0970913
__year34	0	(omitted)				
__year35	0	(omitted)				
__year36	0	(omitted)				
__year37	0	(omitted)				
__year38	0	(omitted)				
__dow1	-.2493258	.0233511	-10.68	0.000	-.29553	-.2031217
__dow2	-.0650406	.0263478	-2.47	0.015	-.1171742	-.012907
__dow3	-.0282979	.0270838	-1.04	0.298	-.0818879	.0252921
__dow4	.0073624	.0272663	0.27	0.788	-.0465886	.0613135
__dow5	-.0119577	.0252627	-0.47	0.637	-.0619442	.0380289
__dow6	0	(omitted)				
__dow7	-.2179412	.0245763	-8.87	0.000	-.2665695	-.1693128
week_no	.0001332	.0001693	0.79	0.433	-.0002018	.0004682
_cons	.1242007	.0510867	2.43	0.016	.0231169	.2252845

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. log close
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> era
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