Replication files for “High-Dimensional Methods and Inference on Structural and Treatment Effects” by Belloni, Chernozhukov, and Hansen

The file JEPReplicationFiles.zip contains Stata code and datasets that will replicate the results from the empirical illustrations in the paper. Stata .do files and data sets specific for replicating each of the three examples are provided in the three directories “Eminent Domain,” “Abortion,” and “Institutions” corresponding respectively to the sections of the paper “Estimating the Impact of Eminent Domain on House Prices,” “Estimating the Effect of Legalized Abortion on Crime,” and “Estimating the Effect of Institutions on Output.” In addition to these application specific files, the JEPReplicationFiles.zip contains “lassoShooting.ado” which provides a file which performs LASSO estimation/variable selection allowing for heteroskedasticity and non-normality using the method developed in “Sparse Models and Methods for Optimal Instruments with an Application to Eminent Domain” by Belloni, Chen, Chernozhukov, and Hansen (2012). A detailed list of the included files is provided below.

Files:

lassoShooting.ado – Stata .ado file implementing the LASSO methods using the iterative algorithm detailed in Belloni, Chen, Chernozhukov, and Hansen (2012)

Abortion/LevittExample.do – Stata .do file that replicates the results from the section “Estimating the Effect of Legalized Abortion on Crime”

Abortion/levitt_ex.dat – tab-delimited text file containing the data for the section “Estimating the Effect of Legalized Abortion on Crime”

Abortion/JEPAbortion.txt – log file containing the results generated by running LevittExample.do

EminentDomain/CSHomePriceExample.do – Stata .do file that replicates the results from the section “Estimating the Impact of Eminent Domain on House Prices”

EminentDomain/CSExampleData.xlsx – Microsoft Excel workbook containing the data for the section “Estimating the Impact of Eminent Domain on House Prices”

EminentDomain/CSHomePrice.txt – log file containing the results generated by running CSHomePriceExample.do

Institutions/AJRExample.do – Stata.do file that replicates the results from the section “Estimating the Effect of Institutions on Output”

Institutions/acemoglu_col_notext.txt – tab-delimited text file containing the data for the section “Estimating the Effect of Institutions on Output”

Institutions/JEPInstitutions.txt – log file containing the results generated by running AJRExample.do