Replication Files for "Quantile Treatment Effects in the Presence of Covariates"

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Table1.do and Table2.do produce simulation results corresponding to those tables. All data are generated within these files. Given the output from both of these files, getstats.do produces the summary statistics presented in the two tables.

ddata_v9.dta is the data file downloaded from Autor, Houseman, and Kerr (2017) found here:

https://www.journals.uchicago.edu/doi/suppl/10.1086/687522

ahk_ivqr.do generates the conditional quantile estimates for Table 3. Most of this code is from Autor, Houseman, and Kerr (2017). The new part of the code is marked in the do-file. This do-file calls ahk_ivqr which implements the IVQR estimator. This code was not coded for speed and takes a very long time to produce estimates and confidence intervals.

ahk_gqr.do generates the unconditional quantile estimates for Table 3. Most of this code is from Autor, Houseman, and Kerr (2017). The new part of the code is marked in the do-file. This do-file calls ahk_gqr which implements the GQR estimator. This code was not coded for speed and takes a very long time to produce estimates and confidence intervals.