Replication Package for DellaVigna, Heining, Schmieder and Trenkle (2021)

October 6, 2021

1 Reduced Form Results

1.1 Requirements and Set-Up

Requirements:

- **Files.** All programm files (Stata do/ado Files) that are used for the data preperation and to generate the results are contained in this replication package. (REPLICATION_reducedform.7z)
- **Software.** Stata Version 15.3 or later. The code was created using Stata 16.
- **Data.** The data used in this project comprise data from three different sources:
  - Administrative data from social security data stored at and provided by the Institute for Employment Research (IAB)
  - Data from an SMS based survey on job search (hereinafter: SMS survey) collected by IAB
  - Survey data from a Survey of Unemployed Workers in New Jersey collected by Alan Krueger and Andreas Mueller (2011).

Set-Up:

To run the replication, one needs to open the master file and to adjust the paths to match the current location. All input data files need to be stored in the `orig` folder and corresponding subfolders (as described in the next subsection). The tables will be generated under the path denoted by `latex` and all data figures will be generated in `graph`.

1.2 Data

The following files need to be stored directly in the `orig` folder. They contain the main SMS survey data and additional data from the sampling-process:

- **9_link_admindata-6_build_long_compressed-${admindate}.dta**: This files contains (cleaned) information on job-search and other outcomes from the SMS survey data.
- **uiprep_all.dta**: The administrative data used to sample individuals with information on contact-date and sample-frame.
- **admin_in_sample.dta**: Administrative data for contacted individuals based on sampling-data.
- **voucher_takeup_1212_V2.xlsx**: Information on Amazon voucher take-up.

The files in folder `orig\orig_admin` contain additional administrative data:

- **sampling_IEB_SMSproject.dta**: This file is an extract from the Integrated Employment Biographies (IEB) database (Version 15.00.00) prepared by IAB. It contains information on all individuals that where at some point in UI between the years 2011 and 2019.
- **a014986_rel_bak_esp_v2.dta** and **a014986_rel_bak_esp_2004.dta**: Crosswalks required to link the various files with administrative data with each other.
- Additional information on caseworker assistance:
  - **a015100_konten_asu_eei.dta**: Information on referrals, invite and integration-contracts.
  - **a015100_konten_asu_lehs.dta**: Information on benefit sanctions.
- **Ferien_Feiertage_04-07.xlsx**: Information about national and regional holidays as well as state-specific school holidays during the survey.
- **ast_bzg_G.dta**: Administrative information on region × months level.

The files in folder `orig\orig_km` contain the Krueger and Mueller (2011) data. See here for detailed information on the Krueger-Mueller data.

- **entry.dta**
- **weekly.dta**

The following files in the folder `orig\orig_expert` contain information on the expert survey:

- **UI+SMS+Project_experts_November+14,+2019_08.11.xlsx**

1.3 Files

Do-Files: Only the path in the master-file needs to be adjusted. Numbered Do-files need to be placed in the `prog` folder.

Self written ado-files and programs: to be placed in subfolder `prog\ado`.

- Programs to construct and calculate hazard-rates (raw and RD-style hazards):
  - hazardfig.ado
  - unempdyngraphsrd.ado
  - unempdyngraphsrd_agecut_v2.ado
- Programs adding summary info for regression tables:
  - addreg_decline.ado
  - addreg_exhaust.ado
  - addreg_exhaust_fe.ado
- Program to create cohort plots and related figures:
  - cellgraph_vce.ado
- Program to bootstrap SE after seesaw adjustment:
  - regdecline.ado
- Program to calculate UI eligibility parameters:
  - addunemp_2.ado
- all external programs used (not listed) are stored in subfolder *${prog}\ado\external*.

2 Structural Estimation

2.1 Requirements and Set-Up

Requirements:

- **Files.** All programm files (Matlab and Stata Files) that are used for the data preperation and to generate the results are contained in this replication package (REPLICATION_structural.7z)
- **Software.** Stata and Matlab.
- **Data.** All data used in the structural part are saved in REPLICATION_structural.7z

Set-Up:

- The folder containing the replication material for the structural part is REPLICATION_structural.7z It contains the following sub-folders:
  - a folder main in which the results of the main paper are generated (table 6 and table 8)
  - a seperate folder for each appendix model
  - a folder called Moments which contain the data-moment
- Each sub-folder contains its own README document that describes in more detail the folder-specific set-up.

2.2 Data

The data was generated by the files used in the reduced-form part. It consists of the following files:

- Moments_age50_RD.mat- main file of empirical hazard moments and covariance matrix
- Moments_8month_RD.mat- alternative file of empirical hazard moments and covariance matrix at short eligibility duration (used in appendix only)
- Moments_Effort.mat -main file of empirical effort moments and covariance matrix

2.3 Files and Estimation Setup

See README in the corresponding sub-folders.

2.4 Compilation Main Results

- *compile_All* in the sub-fiolder main generates the main results in a struct_results_formatted.pdf within the subfolders $\backslash main \backslash main$ in REPLICATION_structural.7z:
  - Table 1 in struct_results_formatted.pdf is table 6 in the paper.
  - Figure 1 in struct_results_formatted.pdf is figure 8 in the paper.
- The subfolder $\backslash main \backslash main$ in REPLICATION_structural.7z contains detailed compiled pdf reports of the different components of the estimation results (one for each model estimated): RD2beta, RD3beta, RD3beta_TTK_FINAL, SM3beta, and SM3betaTTKlin18. The figures in the compiled model-level pdf can be found in the relevant sub-folder.
- AppendixFig_ModelDetails_SM3betaTTKlin18.tex, AppendixFig_ModelDetails_SM3beta.tex, and AppendixFig_ModelDetails_RD3beta.tex within the subfolder $\backslash main \backslash main$ in REPLICATION_structural.7z generate appendix figures A30, A31, and A32

3 Data Access

Access to Micro Data from IAB:
Both administrative data and survey data on job search used for the analyses are collected, processed and kept by IAB. The data are legally classified as "social data" and stored by IAB according to the German Social Code, Book III (Sozialgesetzbuch, III. Buch). There are certain legal restrictions due to the protection of data privacy. The data contain sensitive information and therefore are subject to the confidentiality regulations of the German Social Code (Book I, Section 35, Paragraph 1). The data are held by the Institute for Employment Research (IAB), Regensburger Str. 104, D-90478 Nürnberg, email: iab@iab.de, phone: +49 911 1790. If you wish to access this data for replication purposes please get in contact with the authors.

Access to Krueger-Mueller Data:
The Krueger-Mueller data are accessible through https://opr.princeton.edu/archive/njui/.

Data for Structural Estimation:
All data used in the structural estimation is provided along with this replication package (see description in section 2 above).