REPLICATION MATERIALS FOR G. COX AND S. SAIEGH — “SUFFRAGE REFORM AND FINANCIAL VOLATILITY”

ALL DATA AND ANALYSES IN THIS STUDY WERE DONE USING STATA/SE 14.2 FOR MAC OS X EL CAPITAN 10.11.3.

data file descriptions

cs_jhpe.dta
: data on assets’ returns used to estimate VAR model and to produce both panels in Figure 1.

cs_jhpe.dta
: data on assets’ returns used to estimate the Regime portfolio’s returns, beta parameters, and to produce Figure 2.

news_analysis.dta
: variability of daily Consol prices in event and non-event dates used to produce results in Table 2.

garch_analysis.dta
: daily Consol returns and relevant covariates used to produce results in Table 3.

code file descriptions

Figure 1.do
: creates Figure 1

Figure 2.do
: creates Figure 2

Table 2.do
: generates the results reported in Table 2.

Table 3.do
: generates the results reported in Table 3.