July 13, 2020

This is the "README" file to replicate the results in:

> Słoczyński, Tymon. 2020. "Interpreting OLS Estimands When Treatment Effects Are Heterogeneous: Smaller Groups Get Larger Weights." *Review of Economics and Statistics*, forthcoming.

The zipped folder contains two further folders: "Aizer et al" and "Angrist and Pischke." Both folders have the same structure, as each of them contains two Stata dofiles, written for Stata 14.2, "master" and "programs," as well as two subfolders, "DATA" and "FIGURES." While the former subfolder is used to store the relevant data, the latter will store all the figures for the online appendix after the "master" dofiles are executed.

The contents of the "programs" dofiles in "Aizer et al" and "Angrist and Pischke" folders are identical. These files contain the main estimation code, which is identical for both replication studies. The contents of the "master" dofiles are specific to each replication study. To replicate the results in the paper, it is sufficient to execute the "master" dofiles in both folders, as they will call the "programs" dofiles when appropriate. Before doing so, it is necessary to install three user-made Stata packages, hettreatreg, oaxaca, and outreg2. Each of these packages is downloadable from SSC by typing "ssc install *pkgname*" in Stata, where *pkgname* stands for the name of a given package.

Upon successful execution of each "master" dofile, several figures will be saved in the "FIGURES" subfolder and three further files—log.smcl, ols.xml, and weights.dta—will be saved in the working directory. The main empirical results of the paper will be saved and clearly annotated in log.smcl. In particular, the results from sections IIA, IID, and IIIA as well as from online appendix E1 will be available in the "Angrist and Pischke" folder, while the results from section IIIB and online appendix E2 will be available in the "Aizer et al" folder.

Any questions about the programs or data should be emailed to Tymon Słoczyński at tslocz@brandeis.edu or tymon.sloczynski@gmail.com.