README.pdf

This README file contains important information needed to reconstruct the estimates of the illustrative example in Mityakov & Mroz's paper "Unobserved Inputs in Household Production." The estimations depend on three primary data sources, all included in this distribution: (1) files from the Russia Longitudinal Monitoring Survey (RLMS) for 2019 at the individual and household levels, as well as a data set containing a set of household "constructed" variables; (2) a set of regional prices collected from the Russian Federal State Statistics Service (Rosstat); and (3) Russia consumer price level data from FRED's "RUSCPIALLMINMEI" series derived from OECD, "Main Economic Indicators - complete database." All data files are now publicly available, though the 2019 versions of the RLMS data files we used I this analysis do not appear to be easily accessible at the English language distribution site (https://rlms-hse.cpc.unc.edu). For completeness, we include all data sources in this distribution.

Source: "Russia Longitudinal Monitoring Survey, RLMS-HSE", conducted by Higher School of Economics and ZAO "Demoscope" together with Carolina Population Center, University of North Carolina at Chapel Hill and the Institute of Sociology RAS. (RLMS-HSE sites: https://rlms-hse.cpc.unc.edu, http://www.hse.ru/org/hse/rlms). Consumer price index information come from FRED's "RUSCPIALLMINMEI" series derived from OECD, "Main Economic Indicators - complete database", Main Economic Indicators (database), http://dx.doi.org/10.1787/data-00052-en (Accessed on date) 01/30/2021 Copyright, 2016, OECD. Reprinted with permission. Regional price data come from Russian Federal State Statistics Service (Rosstat).

NOTE: need to have copydesc installed in STATA.
*** ssc install copydesc

NOTE: need to have outreg2 installed in STATA.
*** ssc install outreg2

NOTE: need to have ivreg2 installed in STATA.
*** ssc install ivreg2

NOTE: need to have ranktest installed in STATA.
*** ssc install ranktest

To estimate the models presented in this paper, the zipped distribution should be placed into a directory and unzipped. After unzipping the distribution, all files needed will be contained in the folder MM_JPE_final_data_analysis. Some of the sub-folders are empty, but they are used to hold intermediate data sets that are constructed as part of the process.

Inside the subfolder MM_JPE_final_data_analysis/work_directory there is a master do-file named

Construct_estimates_Mityakov_Mroz.do

Open that do-file with an editor and edit the line that defines the global variable TWD (line #8). For example, if you placed the zipped distribution file in the folder

/users/maa

and unzipped it there, then you would define the global TWD as

```
global TWD /users/maa/MM_JPE_final_data_analysis/work_directory
```

Save that do-file and execute it to obtain the estimates from the illustrative example. Estimates will be available in the “estimates_files” subfolder.