README.doc

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.

Data Sources:

"Russia Longitudinal Monitoring Survey, RLMS-HSE", conducted by the National Research University Higher School of Economics and ZAO "Demoscope" together with Carolina Population Center, the University of North Carolina at Chapel Hill, and the Institute of Sociology RAS. (RLMS-HSE sites: https://rlmshse.cpc.unc.edu, http://www.hse.ru/org/hse/rlms).

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