Stata Syntax for Section 8.4.1, Chapter 8

Stata Syntax for Section 8.4.1 (Matching Estimators)

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//Chapter 8 Example 1

//use the PSID-CDS data pcss97 (passage comprehension) to illustrate nnmatch

cd "D:\psa\_e2\Chapter8\data"

capture log close

set more off

use cds\_pcss97, replace

//Run regression to perform Breusch-Pagan and White test of heteroskedasticity

regress pcss97 kuse male black age97 pcged97 mratio96 pcg\_adc

estat hettest kuse

estat hettest male

estat hettest black

estat hettest age97

estat hettest pcged97

estat hettest mratio96

estat hettest pcg\_adc

//Run nnmatch

//(SATE) Sampel average treatment effect

nnmatch pcss97 kuse male black age97 pcged97 mratio96 pcg\_adc, ///

m(4) tc(ate) bias(bias) robust(4)

//(PATE) Population average treatment effect

nnmatch pcss97 kuse male black age97 pcged97 mratio96 pcg\_adc, ///

m(4) tc(ate) population bias(bias) robust(4)

//(SATT) Sample average treatment effect for the treated

nnmatch pcss97 kuse male black age97 pcged97 mratio96 pcg\_adc, ///

m(4) tc(att) bias(bias) robust(4)

//(PATT) Population average treatment effect for the treated

nnmatch pcss97 kuse male black age97 pcged97 mratio96 pcg\_adc, ///

m(4) tc(att) population bias(bias) robust(4)

//(SATC) Sample average treatment effect for the controls

nnmatch pcss97 kuse male black age97 pcged97 mratio96 pcg\_adc, ///

m(4) tc(atc) bias(bias) robust(4)

//(PATC) Population average treatment effect for the controls

nnmatch pcss97 kuse male black age97 pcged97 mratio96 pcg\_adc, ///

m(4) tc(atc) population bias(bias) robust(4)

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