

Data Appendix - Notes

This file explains the data appendix for the paper: *Evidence on the Insurance Effect of Redistributive Taxation*.

Contained in the data appendix are three different Stata 10.0 data files and three different Stata do-files. These files generate the results reported in the paper (and the addendum to the paper). The files are:

- (1) Table_3_and_4.do uses data.dta to construct the results reported in the main text (Tables 3 and 4). It generates the files: Table3.out and Table4.out containing the L^AT_EX formatted tables, and Table_3.txt and Table_4.txt containing the ASCII tab separated formatted tables.
- (2) Table_1_and_2_appendix.do uses data_Table_1_and_2_appendix.dta to construct the results reported in Tables 1 and 2 of the addendum. It generates the files: Table1_appendix.out and Table2_appendix.out containing the L^AT_EX formatted tables, and Table_1_appendix.txt and Table_2_appendix.txt containing the ASCII tab separated formatted tables.
- (3) Table_3_and_4_appendix.do uses data_Table_3_and_4_appendix.dta to construct the results reported in Tables 3 and 4 of the addendum. It generates the files: Table3_appendix.out and Table4_appendix.out containing the L^AT_EX formatted tables, and Table_3_appendix.txt and Table_4_appendix.txt containing the ASCII tab separated formatted tables.

The instrumental variable results are obtained using the command `ivreg2`, as implemented in the package *st0030* downloadable at <http://www.stata-journal.com/software/sj3-1/st0030> and in its update *st0030_2* downloadable at <http://www.stata-journal.com/software/>

sj5-4/st0030_2. For further information, please see Christopher F. Baum, Mark E. Schaffer and Steven Stillman, Instrumental variables and GMM: Estimation and testing *The Stata Journal*, Volume 3, Number 1, p. 1-31, 2003 and *The Stata Journal*, Volume 5, Number 4, p. 607, 2005.

To generate the L^AT_EX tables please use the command `estout`, as implemented in the package *st0085* downloadable at <http://www.stata-journal.com/software/sj5-3/st0085> (see Ben Jann, Making regression tables from stored estimates, *The Stata Journal*, Volume 5, Number 3, pp. 288-308, 2005) and in its update *st0085_1* downloadable at http://www.stata-journal.com/software/sj7-2/st0085_1 (see *The Stata Journal*, Volume 7, Number 2, p. 208, 2007).

To generate the ASCII tab separated formatted tables please use `outreg`. `Outreg` is a standard Stata module, written by John Luke Gallup and published on the *Stata Technical Bulletin*, Volume 46, pp.28-30, November, 1998, and reprinted in *Stata Technical Bulletin Reprints*, Volume 8, pp. 200-201. For more information and downloads, please see <http://ideas.repec.org/c/boc/bocode/s375201.html>.

The codes are known to run on Stata 10.0 (Operating System: Windows XP 64-bit) and on Stata 11.0 (Operating System: Ubuntu 10.0).

In each of the files all the variables are labeled. For further information, please contact the authors.