Stata Syntax for Section 11.5 Chapter 11

Section 11.5.1

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cd "D:\psa\_e2\Chapter11\data"

capture log close

set more off

log using ex11\_1, replace

use rbtest, clear

list

rbounds dlead, gamma(1 (1) 4 4.25 5 6)

log close

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Section 11.5.2

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//Using Chapter 5 Example 4 to run sensitivity analysis

//Regression of difference-scores based on pair-matched sample

cd "D:\psa\_e2\Chapter11\data"

set more off

use chpt5\_2, replace

drop if kuse==0

rename lwss97 y1

rename male male1

rename black black1

rename age97 age971

rename pcged97 pcged971

rename mratio96 mratio961

sort pm

keep pm kuse y1 male1 black1 age971 pcged971 mratio961 pcg\_id

save "c:\tmp\k1", replace

use chpt5\_2, replace

drop if kuse==1

rename lwss97 y0

rename male male0

rename black black0

rename age97 age970

rename pcged97 pcged970

rename mratio96 mratio960

sort pm

keep pm kuse y0 male0 black0 age970 pcged970 mratio960 pcg\_id

save "c:\tmp\k0", replace

merge pm using "c:\tmp\k1"

gen y=y1-y0

drop if y==.

rbounds y, gamma(1 1.3 1.42 1.43 1.44 1.45 1.5 2)

//use signrank to test significance of y - a randomization test

signrank y1=y0

// results show that the randomization test assuming no hidden

// bias is highly significant (z=-4.191, p<.0000).

// That is, there is a strong treatment effect.

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