

Did Unconventional Interventions Unfreeze the Credit Market?

Hui Tong and Shang-Jin Wei

Replication files

The replication files are written in Stata 15. There are four files in this fold that replicate the tables of the paper.

1. The Stata overall program file “intervention-prog043019.do”. It generates Figure 1 and all the tables in the paper (Tables 1 to 9, and Appendix Table 1). The subprogram for each table is explained in the overall program.
2. The Stata data file “intervention043019.dta”. It includes the data for replicating Tables 1, 2, 3 and 4.
3. The Stata data file “interventionextra043019.dta”. It includes the data for replicating Tables 5, 6 and 7.
4. The Stata data file “realeffects043019.dta”. It includes the data on firm-level real activities for replicating Tables 8 and 9.

The definition of each variable is explained in the data label.