December 16th, 2024

Meta Data

Chapter 5: How Social Connections Shape Trade Policy Reform

Part II: Stock Market Analysis

Data:

**ase\_clean\_active.csv**

Code:

Main Analysis

* **chapter\_five\_part\_two\_main\_analysis.R** – code for main analysis in book, including Table 5.4. It also produces Online Appendix (OA) Tables 19, 20, 23, 24, 21 and 22.

Figures

* **chapter\_five\_part\_two\_figures.R –** code to make Figure 5.3.

Robustness Checks

* **chapter\_five\_part\_two\_placebo.R** – code for placebo test of analysis. It produces OA Table 25.
* **chapter\_five\_part\_two\_all\_trade\_events.R** – code for robustness check that examines investor reactions to all trade liberalizing events. It produces OA Table 26.
* **chapter\_five\_part\_two\_analysis\_no\_WTO.R -** code for robustness check that removes observations from the WTO. It produces OA Table 27.
* **chapter\_five\_part\_two\_analysis\_no\_JUSFTA.R -** code for robustness check that removes observations from the JUSFTA. It produces OA Table 28.
* **chapter\_five\_part\_two\_analysis\_no\_turkey.R -** code for robustness check that removes observations from the JTFTA. It produces OA Table 29.
* **chapter\_five\_part\_two\_analysis\_no\_agadir.R -** code for robustness check that removes observations from the Agadir Agreement. It produces OA Table 30.