

Package ‘pder’

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License GPL (>= 2)

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Callbacks

Callbacks to Job Applications

Description

a cross-section

number of observations : 6072

country : United States

economic topic : labor and demographic economics

econometrics topic : binomial variable

Usage

data(Callbacks)

Format

A dataframe containing :

jobid the job index

unempdur unemployment duration in month

interim a dummy for interim experience

callback a dummy for call backs

old a dummy for age 57-58

Source

American Economic Association's website <http://www.aeaweb.org>.

References

Farber, Henry S., Dan Silverman and Till von Wachter (2016) "Determinants of callbacks to job applications: an audit study", *American Economic Review*, **106(5)**, 314-318.

See Also

[Index.Economics](#), [Index.Econometrics](#)

CoordFailure

How to Overcome Organization Failure in Organization

Description

a cross-section

number of observations : 7168

country : United States and Spain

economic topic : labor and demographic economics

econometrics topic : binomial variable

Usage

data(CoordFailure)

Format

A dataframe containing :

firm the firm index

id the individual index

period the period

place either Cleveland or Barcelona

bonus1 the bonus for the first block of 10 rounds

bonus2 the bonus for the second block of 10 rounds

bonus3 the bonus for the third block of 10 rounds

effort the level of effort of the employee

Source

American Economic Association's website <http://www.aeaweb.org>.

References

Brandts, Jordi and David J. Cooper (2006) "A change would do you good... An experimental study on how to overcome coordination failure in organizations", *American Economic Review*, **96(3)**, 669-693.

See Also

[Index.Economics](#), [Index.Econometrics](#)

DemocracyIncome

the Relation Between Democracy and Income

Description

5-yearly observations of 211 countries from 1950 to 2000

number of observations : 2321

country : world

economic topic : public economics

econometrics topic : dynamic model

Usage

data(DemocracyIncome)

Format

A dataframe containing :

country country

year the starting year of the 5-years period

democracy democracy index

income the log of the gdp per capita

sample a dummy variable to select the subset used in the original article

Source

author's website <http://economics.mit.edu/faculty/acemoglu>.

References

Daron Acemoglu, Simon Johnson (2008) "Income and democracy", *American Economic Review*, **98(3)**, 808-842.

See Also

[Index.Economics](#), [Index.Econometrics](#)

DemocracyIncome25 *the Relation Between Democracy and Income*

Description

25-yearly observations of 25 countries from 1850 to 2000

number of observations : 175

country : world

economic topic : public economics

econometrics topic : dynamic model

Usage

```
data(DemocracyIncome25)
```

Format

A dataframe containing :

country country

year the starting year of the 5-years period

democracy democracy index

income the log of the gdp per capita

Source

author's website <http://economics.mit.edu/faculty/acemoglu>.

References

Daron Acemoglu, Simon Johnson (2008) "Income and democracy", *American Economic Review*, **98(3)**, 808-842.

See Also

[Index.Economics](#), [Index.Econometrics](#)

Dialysis

Diffusion of Haemodialysis Technology

Description

yearly observations of 50 states from 1977 to 1990

number of observations : 700

country : United States

economic topic : public economics

econometrics topic : variable coefficients

Usage

```
data(Dialysis)
```

Format

A dataframe containing :

state the state id

time the year of observation

diffusion the number of equipment divided by the number of the equipment in the given state for the most recent period

trend a linear trend

regulation a dummy variable for the presence of a certificate of need regulation for the given state and the given period

Source

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

References

Steven B. Caudill, Jon M. Ford and David L. Kaserman (1995) "Certificate of need regulation and the diffusion of innovations : a random coefficient model", *Journal of Applied Econometrics*, **10**, 73–78..

See Also

[Index.Economics](#), [Index.Econometrics](#)

Donnors

Dynamics of Charitable Giving

Description

a cross-section

number of observations : 1039

country : United States

economic topic : microeconomics

econometrics topic : censored and truncated variable

Usage

data(Donnors)

Format

A dataframe containing :

id the id of the solicitor

solsex the sex of the solicitor

solmin does the solicitor belongs to a minority ?

beauty beauty rating for the solicitor

assertive assertive rating for the solicitor

social social rating for the solicitor

efficacy efficacy rating for the solicitor

performance performance rating for the solicitor

confidence confidence rating for the solicitor

age age of the individual

sex sex of the individual

min does the individual belongs to a minority

treatment the treatment, one of "vcm", "sgift" and "lgift"

refgift has the individual refused the gift ?

donation the amount of the donation

prior has the individual been visited during the previous campaign ?

prtreat the treatment during the previous campaign, one of "none", "vcm", and "lottery"

prcontr has the individual made a donation during the previous campaign ?

prdonation the amount of the donation during the previous campaign

prsolsex the sex of the solicitor during the previous campaign

prsolmin did the solicitor of the previous campaign belong to a minority ?

prbeauty beauty rating for the solicitor of the previous campaign

Source

American Economic Journal data archive : <http://aeaweb.org/aer/>.

References

Landry, Craig E., Andreas Lange, John A. List, Michael K. Price and Nicholas G. Rupp (2010) "Is a donor in hand better than two in the bush ? Evidence from a natural field experiment", *American Economic Review*, **100**(3), 958–983.

See Also

[Index.Economics](#), [Index.Econometrics](#)

etw

Spatial weights matrix for EvapoTransp

Description

to complete

Usage

data(etw)

Format

to complete

Author(s)

Giovanni Millo

EvapoTransp

Evapotranspiration

Description

a cross-section

number of observations : 430

country : France

economic topic : agricultural and natural resource economics, environmental and ecological economics

econometrics topic : spatial data

Usage

data(EvapoTransp)

Format

A dataframe containing :

id observation site

period measuring period

et evapotranspiration

prec precipitation

meansmd mean soil moisture deficit

potet potential evapotranspiration

infil infiltration rate

biomass biomass

biomassp1 biomass in early growing season

biomassp2 biomass in main growth period

biomassp3 peak biomass

biomassp4 peak biomass after clipping

biomassp5 biomass in autumn

plantcover plant cover

softforbs soft-leaved forbs

tallgrass tall grass

diversity species diversity

matgram mat-forming graminoids

dwarfshrubs dwarf shrubs

legumes abundance of legumes

Source

Authors.

References

Obojes, N., M. Bahn, E. Tasser, J. Walde, N. Inauen, E. Hiltbrunner, P. Saccone, J. Lochet, J. Clement and S. Lavorel () “Vegetation effects on the water balance of mountain grasslands depend on climatic conditions”, *Ecohydrology*, **8(4)**, 552-569.

See Also

[Index.Economics](#), [Index.Econometrics](#)

FinanceGrowth

Financial Institutions and Growth

Description

5-yearly observations of 78 countries from 1960 to 1995

number of observations : 546

country : world

economic topic : economic development, innovation, technological change, and growth

econometrics topic : dynamic model

Usage

data(FinanceGrowth)

Format

A dataframe containing :

country country name

period period

growth growth rate * 100

privo log private credit / GDP

lly log liquid liabilities / GDP

btot log bank credit/total credit

lgdp log initial gdp per capita (PPP)

sec mean years of secondary schooling

gov log government spending / GDP

lbmp log(1 black market premium)

lpi log(1 + inflation rate)

trade log (imports + exports)/GDP

Source

<http://www.cgdev.org/content/publications/detail/14256>.

References

Levine, Ross, Norman Loayza and Thorsten Beck (2000) “Financial intermediation and growth: causality and causes”, *Journal of Monetary Economics*, **46**, 31-77.

Roodman, David (2009) “A note on the theme of two many instruments”, *Oxford Bulletin of Economics and Statistics*, **71(1)**, 135–158.

See Also

[Index.Economics](#), [Index.Econometrics](#)

ForeignTrade

Foreign Trade of Developing Countries

Description

yearly observations of 31 countries from 1963 to 1986

number of observations : 744

country : developing countries

economic topic : international economics

econometrics topic : endogeneity

Usage

data(ForeignTrade)

Format

A dataframe containing :

country country name

year year

exports nominal exports deflated by the unit value of exports per capita

imports nominal imports deflated by the unit value of exports per capita

resimp official foreing reserves (in US dollars) divided by nominal imports (in US dollars)

gnp real GNP per capita

pgnp trend real GNP per capita calculated by fitting linear trend $y_{it} = y_{0i} \exp(g_i t)$, where y_{0i} is the initial value of real gnp per capita for country i and g_i is the i th country's average growth rate over 1964-1986

gnpw real genp for USA per capita

pm unit value of imports (in US dollars), 1980 = 100
px unit value of exports (in US dollars), 1980 = 100
cpi domestic CPI, 1980 = 100
pw uS producer's price index, 1980 = 100
exrate exchange rate (price of US dollars in local currency), 1980 = 1
consump domestic consumption per capita,
invest domestic fixed gross investment per capita
income domestic disposable income per capita
pop population
reserves official foreing reserves (in US dollars)
money domestic money supply per capita
trend trend dummy, 1964 = 1
pwpci log of us producer price index divided by domestic cpi
importspmpx log of nominal imports divided by export prices
pmcpi log of imports price divided by domestic cpi
pxpw log of exports price divided by domestic cpi

Source

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

References

Kinal, T. and K. Lahiri (1993) "On the estimation of simultaneous-equations error-components models with an application to a model of developing country foreign trade", *Journal of Applied Economics*, **8**, 81-92.

See Also

[Index.Economics](#), [Index.Econometrics](#)

GiantsShoulders

Impact of Institutions on Cumulative Research

Description

yearly observations of 216 articles from 1970 to 2001

number of observations : 4880

country : United States

economic topic : economic development, innovation, technological change, and growth

econometrics topic : count data

Usage

```
data(GiantsShoulders)
```

Format

A dataframe containing :

pair the pair article index

article the article index

brc material of the article is deposit on a Biological Ressource Center

pubyear publication year of the article

brcyear year of the deposit in brc of the material related to the article

year the year index

citations the number of citations

Source

American Economic Review data archive : <http://aeaweb.org/aer/>.

References

Furman, Jeffrey L. and Scott Stern (2011) "Climbing atop the shoulders of giants: the impact of institutions on cumulative research", *American Economic Review*, **101(5)**, 1933-1963.

See Also

[Index.Economics](#), [Index.Econometrics](#)

HousePricesUS

House Prices Data

Description

observations of 49 regions from 1976 to 2003

number of observations : 1421

country : United States

economic topic : urban, rural, regional, real estate and transportation economics

econometrics topic : spatial data

Usage

```
data(HousePricesUS)
```

Format

A dataframe containing :

state state index

year year

names state name

plate state number plate index

region region index

region.name region name

price real house price index, 1980=100

income real per-capita income

pop total population

intrate real interest rate on borrowing

Source

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

References

Holly, S., M.G. Pesaran and T. Yamagata (2020) "A spatio-temporal model of house prices in the USA", *Journal of Econometrics*, **158(1)**, 160–173.

Millo, Giovanni (2015) "Narrow Replication of 'A Spatio-Temporal Model of House Prices in the Usa' Using R", *Journal of Applied Econometrics*, **30(4)**, 703–704.

See Also

[Index.Economics](#), [Index.Econometrics](#)

IncomeMigrationH	<i>Income and Migration (household Data)</i>
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Description

yearly observations of 317 households from 2000 to 2006

number of observations : 2219

country : Indonesia

economic topic : economic development, innovation, technological change, and growth

econometrics topic : censored and truncated variable

Usage

data(IncomeMigrationH)

Format

A dataframe containing :

household household index

year the year

migration a dummy indicating whether a household has any migrant departing in year t+1

price rice price shock

rain rain shock

land landholdings (ha)

Source

American Economic Association's website <http://www.aeaweb.org>.

References

Bazzi, Samuel (2017) "Wealth heterogeneity and the income elasticity of migration", *American Economic Journal, Applied Economics*, **9(2)**, 219–255.

See Also

[Index.Economics](#), [Index.Econometrics](#)

IncomeMigrationV

Income and Migration (village Data)

Description

3-yearly observations of 44674 villages from 2005 to 2008

number of observations : 89348

country : Indonesia

economic topic : economic development, innovation, technological change, and growth

econometrics topic : censored and truncated variable

Usage

`data(IncomeMigrationV)`

Format

A dataframe containing :

village village index

year the year

emigration share of the emigrants in the total population

district the district of the village

price rice price shock

rain rain shock

pareto pareto parameter of the landholdings distribution

Source

American Economic Association's website <http://www.aeaweb.org>.

References

Bazzi, Samuel (2017) "Wealth heterogeneity and the income elasticity of migration", *American Economic Journal, Applied Economics*, **9(2)**, 219–255.

See Also

[Index.Economics](#), [Index.Econometrics](#)

Index.Econometrics *Econometric fields*

Description

- binomial variable
 - [Callbacks](#) : Callbacks to Job Applications
 - [CoordFailure](#) : How to Overcome Organization Failure in Organization
 - [MagazinePrices](#) : Magazine Prices
 - [Reelection](#) : Deficits and Reelection
 - [SovereignDefault](#) : Capital Flows, Commodities and Sovereign Defaults
- censored and truncated variable
 - [Donnors](#) : Dynamics of Charitable Giving
 - [IncomeMigrationH](#) : Income and Migration (household Data)
 - [IncomeMigrationV](#) : Income and Migration (village Data)
 - [LandReform](#) : Politics and Land Reforms in India
 - [LateBudgets](#) : Late Budgets
 - [Seniors](#) : Intergenerationals Experiments
- count data

- [GiantsShoulders](#) : Impact of Institutions on Cumulative Research
- [ScrambleAfrica](#) : the Long-run Effects of the Scramble for Africa
- cross-sectional dependence
 - [RDSpillovers](#) : Research and Development Spillovers Data
- dynamic model
 - [DemocracyIncome](#) : the Relation Between Democracy and Income
 - [DemocracyIncome25](#) : the Relation Between Democracy and Income
 - [FinanceGrowth](#) : Financial Institutions and Growth
 - [IneqGrowth](#) : Inequality and Growth
 - [RDPerfComp](#) : R and D Performing Companies
 - [Solow](#) : Growth Model
- endogeneity
 - [ForeignTrade](#) : Foreign Trade of Developing Countries
 - [InvRate](#) : Investment Rate
 - [Mafia](#) : Mafia and Public Spending
 - [RegIneq](#) : Interregional Redistribution and Inequalities
 - [SeatBelt](#) : Seat Belt Usage and Traffic Fatalities
 - [TradeEU](#) : Trade in the European Union
 - [TradeFDI](#) : Trade and Foreign Direct Investment in Germany and the United States
 - [TwinCrises](#) : Costs of Currency and Banking Crises
- error component
 - [Tileries](#) : Production of Tileries in Egypt
 - [TobinQ](#) : the Q Theory of Investment
- seemingly unrelated regression
 - [TexasElectr](#) : Production of Electricity in Texas
 - [TurkishBanks](#) : Turkish Banks
- spatial data
 - [EvapoTransp](#) : Evapotranspiration
 - [HousePricesUS](#) : House Prices Data
- variable coefficients
 - [Dialysis](#) : Diffusion of Haemodialysis Technology

Description

- agricultural and natural resource economics, environmental and ecological economics
 - [EvapoTransp](#) : Evapotranspiration
 - [LandReform](#) : Politics and Land Reforms in India
- economic development, innovation, technological change, and growth
 - [FinanceGrowth](#) : Financial Institutions and Growth
 - [GiantsShoulders](#) : Impact of Institutions on Cumulative Research
 - [IncomeMigrationH](#) : Income and Migration (household Data)
 - [IncomeMigrationV](#) : Income and Migration (village Data)
 - [IneqGrowth](#) : Inequality and Growth
 - [RDPerfComp](#) : R and D Performing Companies
 - [RDSpillovers](#) : Research and Development Spillovers Data
 - [ScrambleAfrica](#) : the Long-run Effects of the Scramble for Africa
 - [Solow](#) : Growth Model
- financial economics
 - [SovereignDefault](#) : Capital Flows, Commodities and Sovereign Defaults
 - [TwinCrises](#) : Costs of Currency and Banking Crises
- industrial organization
 - [MagazinePrices](#) : Magazine Prices
- international economics
 - [ForeignTrade](#) : Foreign Trade of Developing Countries
 - [TradeEU](#) : Trade in the European Union
 - [TradeFDI](#) : Trade and Foreign Direct Investment in Germany and the United States
- labor and demographic economics
 - [Callbacks](#) : Callbacks to Job Applications
 - [CoordFailure](#) : How to Overcome Organization Failure in Organization
 - [Seniors](#) : Intergenerationals Experiments
- law and economics
 - [SeatBelt](#) : Seat Belt Usage and Traffic Fatalities
- macroeconomics and monetary policy
 - [Mafia](#) : Mafia and Public Spending
- microeconomics
 - [Donnors](#) : Dynamics of Charitable Giving
 - [InvRate](#) : Investment Rate
 - [TexasElectr](#) : Production of Electricity in Texas

- [Tileries](#) : Production of Tileries in Egypt
- [TobinQ](#) : the Q Theory of Investment
- [TurkishBanks](#) : Turkish Banks
- public economics
 - [DemocracyIncome](#) : the Relation Between Democracy and Income
 - [DemocracyIncome25](#) : the Relation Between Democracy and Income
 - [Dialysis](#) : Diffusion of Haemodialysis Technology
 - [LateBudgets](#) : Late Budgets
 - [Reelection](#) : Deficits and Reelection
 - [RegIneq](#) : Interregional Redistribution and Inequalities
- urban, rural, regional, real estate and transportation economics
 - [HousePricesUS](#) : House Prices Data

 IneqGrowth

Inequality and Growth

Description

5-yearly observations of 266 from 1961 to 1995

number of observations : 1862

economic topic : economic development, innovation, technological change, and growth

econometrics topic : dynamic model

Usage

```
data(IneqGrowth)
```

Format

A dataframe containing :

country country name

period the period

growth growth rate

yssw years of secondary schooling among women, lagged

yssm years of secondary schooling among men, lagged

pinv price level of investment, lagged

lgdp log initial gdp per capita

gini gini index

Source

<http://www.cgdev.org/content/publications/detail/14256>.

References

Forbes, Kristin J. (2000) “A Reassessment of the relationship between inequality and growth”, *American Economic Association*, **90(4)**, 869-887.

Roodman, David (2009) “A note on the theme of two many instruments”, *Oxford Bulletin of Economics and Statistics*, **71(1)**, 135–158.

See Also

[Index.Economics](#), [Index.Econometrics](#)

InvRate

Investment Rate

Description

yearly observations of 703 firms from 1987 to 2000

number of observations : 5669

country : United States

economic topic : microeconomics

econometrics topic : endogeneity

Usage

```
data(InvRate)
```

Format

A dataframe containing :

firm firm

year year

invrate investment rate

Source

author’s website <https://www.nuffield.ox.ac.uk/users/bond/index.html>.

References

Stephen R. Bond, (2002) “Dynamic panel data models: a guide to micro data methods and practise”, *Portugese Economic Journal*, **1**, 141-162.

See Also

[Index.Economics](#), [Index.Econometrics](#)

Description

yearly observations of 89 villages from 1974 to 2003

number of observations : 2670

country : India

economic topic : agricultural and natural resource economics, environmental and ecological economics

econometrics topic : censored and truncated variable

Usage

data(LandReform)

Format

A dataframe containing :

mouza village id number

year year

district district

rplacul ratio of patta land registered to operational land

rpdrrhh ratio of pattadar households to total households (hh)

rblacul ratio of barga land registered to operational land

rbgdrgrhh ratio of bargadar registered hh to total hh

election election year dummy

preelect preelection year dummy

edwalfco to complete

erlesscu interpolated landless hh, gi

ermgcu interpolated mg hh, gi

ersmcu interpolated sm hh, gi

ermdcu interpolated md hh, gi

ercusmol ratio of land below 5 acres cultivable NOT extrapolated

ercubgol ratio of land above 12.5 acres cultivable

erillnb interpolated ratio of illiterate non big hh

erlow interpolated ratio of low caste hh

rattleft0 left Front share in GP, == 0 for 1974

dwalwco assembly average vote difference LF-INC, district

inflat inflation in last 5 years in CPI for Agricultural Labourers
smfempyv year variation in Employment in Small Scale Industrial Units registered with Dir
incseats iNC seats / Total seats in Lok Sabha
lfseats ratio of LF seats in parliament
inflflag interaction between Inflation and ratleft lagged
inclflag interaction between INC seats and ratleft lagged
lflflag interaction between LF seats and ratleft lagged
ratleft left Front share in GP, ==share of assembly seats for 1974
infiw to complete
infumme to complete
infal to complete
gp gran Panchayat

Source

American Economic Journal data archive : <http://aeaweb.org/aer/>.

References

Bardhan, Pranab and Dilip Mookherjee (2010) “Determinants of redistributive politics: an empirical analysis of land reform in west Bengal, India”, *American Economic Review*, **100(4)**, 1572–1600.

See Also

[Index.Economics](#), [Index.Econometrics](#)

LateBudgets

Late Budgets

Description

yearly observations of 48 States from 1978 to 2007
number of observations : 1440
country : United States
economic topic : public economics
econometrics topic : censored and truncated variable

Usage

data(LateBudgets)

Format

A dataframe containing :

state the state

year the year

late late budget ?

dayslate number of days late for the budget

unempdiff unemployment variation

splitbranch split branch

splitleg split legislature

elecyear election year

endbalance end of year balances in the general fund and stabilization fund

demgov democrat governor ?

lameduck lameduck

govexp number of years since the incumbent governor took office

newgov new governor ?

pop the polulation

kids percentage of population aged 5-17

elderly percentage of population aged 65 or older

nocarry does the state law does not allow a budget deficit to be carried over to the next fiscal year ?

supmaj is a super majority required to pass each budget ?

fulltimeleg full time legislature ?

shutdown shutdown provision ?

black percentage of blacks

graduate percentage of graduates

censusresp census response rate

fiveyear five year dummies, one of '93-97', '98-02', '03-07'

deadline is there a deadline ? one of 'none', 'soft' and 'hard'

Source

American Economic Journal data archive : <http://aeaweb.org/aer/>.

References

Andersen, Asger Lau, David Dreyer Lassen and Lasse Holboll Westh Nielsen (2012) "Late budgets", *American Economic Journal, Economic Policy*, **4(4)**, 1-40.

See Also

[Index.Economics](#), [Index.Econometrics](#)

Mafia

Mafia and Public Spending

Description

yearly observations of 95 provinces from 1986 to 1999

number of observations : 1330

country : Italy

economic topic : macroeconomics and monetary policy

econometrics topic : endogeneity

Usage

data(Mafia)

Format

A dataframe containing :

province the province (95)

region the region (19)

year the year

pop the population

y percentage growth of real per-capita value added

g annual variation of the per-capita public investment in infrastructure divided by lagged real per-capita value added

cd number of municipalities placed under the administration of external commissioners

cds1 same as cd, provided that the official decree is published in the first semester of the year

cds2 same as cd, provided that the average number of days between the dismissal of the city council and the year end is less than 180

u1 change in the log of per-capita employment

u2 change in the log of per-capita hours of wage supplement provided by the unemployment insurance scheme

mafiosi first difference of the number of people reported by the police forces to the judicial authority because of mafia-type association

extortion first difference of the number of people reported by the police forces to the judicial authority because of extortion

corruption1 first difference of the number of people reported by the police forces to the judicial authority because of corruption

corruption2 first difference of the number of crimes reported by the police forces to the judicial authority because of corruption

murder first difference of the number of people reported by the police forces to the judicial authority because of murder related to mafia activity

Source

American Economic Association data archive : <http://aeaweb.org/aer/>.

References

Acconcia, Antonio, Giancarlo Corsetti and Saviero Simonelli (2014) “Mafia and public spending: evidence on the fiscal multiplier from a quasi-experiment”, *American Economic Review*, **104(7)**, 2189-2209.

See Also

[Index.Economics](#), [Index.Econometrics](#)

MagazinePrices

Magazine Prices

Description

yearly observations of 38 magazines from 1940 to 1980

number of observations : 1262

country : United States

economic topic : industrial organization

econometrics topic : binomial variable

Usage

```
data(MagazinePrices)
```

Format

A dataframe containing :

year the year

magazine the magazine name

price the price of the magazine in january

change has the price changed between january of the current year and january of the following year ?

length number of years since the previous price change

cpi gdp deflator index

cuminf cumulative change in inflation since the previous price change

sales single copy sales of magazines for magazine industry

cumsales cumulative change in magazine industry sales since previous price change

included is the observation included in the econometric analysis ?

id group index numbers used for the conditional logit estimation

Source

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

References

Willis, Jonathan L. (2006) “Magazine prices revisited”, *Journal of Applied Econometrics*, **21(3)**, april, 337-344.

Cecchetti, Stephen G. (1986) “The frequency of price adjustment, a study of newsstand prices of magazines”, *Journal of Econometrics*, **31**, 255-274.

See Also

[Index.Economics](#), [Index.Econometrics](#)

RDPerfComp

R and D Performing Companies

Description

yearly observations of 509 firms from 1982 to 1989

number of observations : 4072

country : United States

economic topic : economic development, innovation, technological change, and growth

econometrics topic : dynamic model

Usage

```
data(RDPerfComp)
```

Format

A dataframe containing :

id firm identifier

year year

y production in logs

n labor in logs

k capital in logs

Source

author's website <https://www.nuffield.ox.ac.uk/users/bond/index.html>.

References

Blundell, Richard and Stephen Bond (2000) “GMM estimation with persistent panel data: an application to production functions”, *Econometric Reviews*, **19(3)**, 321-340.

See Also

[Index.Economics](#), [Index.Econometrics](#)

RDSpillovers

Research and Development Spillovers Data

Description

yearly observations of 509 firms from 1982 to 1989

number of observations : 2637

country : world

economic topic : economic development, innovation, technological change, and growth

econometrics topic : cross-sectional dependence

Usage

```
data(RDSpillovers)
```

Format

A time serie containing :

id country-industry index

year year

country country

sector manufacturing sector as SIC 15-37, excluding SIC 23

lny log output

lnl log of labour input

lnk log of physical capital stock

lnrd log of RD capital stock

Source

author's web site <https://sites.google.com/site/medevecon/home>.

References

Eberhardt, M., C. Helmers and H. Strauss (2013) “Do spillovers matter in estimating private returns to R and D?”, *the Review of Economics and Statistics*, **95(2)**, 436–448.

See Also

[Index.Economics](#), [Index.Econometrics](#)

Reelection

Deficits and Reelection

Description

yearly observations of 75 countries from 1960 to 2003

number of observations : 439

country : world

economic topic : public economics

econometrics topic : binomial variable

Usage

`data(Reelection)`

Format

A dataframe containing :

country the country

year the year

narrow TRUE if the observation belongs to the narrow data set

reelect one if the incumbent was reelected and zero otherwise

ddefterm the change in the ratio of the government surplus to gdp in the two years preceding the election year, relative to the two previous years

ddefey the change in the government surplus ratio to gdp in the election year, compared to the previous year

gdppc the average growth rate of real per capita gdp during the leader's current term

dev one for developed countries, 0 otherwise

nd one for a new democratic country, 0 otherwise

maj one for majoritarian electoral system, 0 otherwise

Source

american economic association's website <http://www.aeaweb.org>.

References

Adi Brender and Allan Drazen, (2008) "Budget deficits and economic growth affect reelection prospects? Evidence from a large panel of countries", *American Economic Review*, **98(5)**, 2203-2220.

See Also

[Index.Economics](#), [Index.Econometrics](#)

 RegIneq

Interregional Redistribution and Inequalities

Description

observations of 17 countries from 1982 to 1999

number of observations : 102

country : oecd

economic topic : public economics

econometrics topic : endogeneity

Usage

data(RegIneq)

Format

A dataframe containing :

country the country

period the period

regineq coefficient of variatio of regional gdp per capita

gdppc real gross domestic product per capita

pop total population

popgini gini coefficient of regional population size

urban share of urban living population

social total government social expenditures as share of gdp

unempl unemployment rate

dec sub-national expenditures as share of total government expenditures

transrev grants received by national and sub-national governments from other levels of government as share of total government revenues

transaut sub-national non autonomous revenues as share of total government revenues

Source

Review of Economic Studies' web site <http://restud.oxfordjournals.org/>.

References

Anke S. Kessler and Nico A. Hansen, (2012) "Interregional redistribution and mobility in federations: a positive approach", *Review of Economic Studies*, **78(4)**, 1345-1378.

See Also

[Index.Economics](#), [Index.Econometrics](#)

ScrambleAfrica

the Long-run Effects of the Scramble for Africa

Description

a cross-section

number of observations : 1212

country : Africa

economic topic : economic development, innovation, technological change, and growth

econometrics topic : count data

Usage

`data(ScrambleAfrica)`

Format

A dataframe containing :

country country code

group ethnic group name

conflicts number of conflicts

split dummy for partitioned ethnic area

spillover spillover index, the fraction of adjacent groups in the same country that are partitioned

region the region

pop population according to the first post-independence census

area land area

lake lakes dummy

river rivers dummy

capital dummy if a capital city falls in the homeland of an ethnic group

borderdist distance of the centroid of the area from the national border

capdist distance of the centroid of the area from the capital

seadist distance of the centroid of the area from the sea coast

coastal dummy for areas that are by the sea coast

meanelev mean elevation

agriculture index of land suitability for agriculture

diamond diamond mine indicator

malaria malaria stability index

petroleum oil field indicator

island island dummy

city1400 dummy for areas with major city in 1400

References

Michalopoulos, Stelios and Elias Papaioannou (2016) “The long-run effects of the scramble for Africa”, *American Economic Review*, **106(7)**, 1802–1848.

See Also

[Index.Economics](#), [Index.Econometrics](#)

SeatBelt

Seat Belt Usage and Traffic Fatalities

Description

yearly observations of 51 states
number of observations : 765
country : United States
economic topic : law and economics
econometrics topic : endogeneity

Usage

`data(SeatBelt)`

Format

A dataframe containing :

state the state code

year the year

farsocc the number of traffic fatalities of drivers and passengers (of any seating position) of a motor vehicle in transport

farsnoc the number of traffic fatalities of pedestrians and bicyclists

usage rate of seat belt usage

percapi median income in current US dollars

unemp unemployment rate

meanage mean age

precentb the percentage of african-americans in the state population

precenth the percentage of people of hispanic origin in the state population

densurb traffic density urban ; registered vehicles per unit length of urban roads in miles

densrur traffic density rural ; registered vehicles per unit length of urban roads in miles

viopcap number of violent crimes (homicide, rape and robbery) per capita

proppcap number of property crimes (burglary, larceny and auto theft) per capita

- vmtrural** vehicule miles traveled on rural roads
- vmturban** vehicule miles traveled on urban roads
- fueltax** fuel tax (in curent cents)
- lim65** 65 miles per hour speed limit (55 mph is the base category)
- lim70p** 70 miles per hour or above speed limit (55 mph is the base caegory)
- mlda21** a dummy variable that is equal to 1 for a minimum for a minimum legal drinking age of 21 years (18 years is the base category)
- bac08** a dummy variable that is equal to 1 foe a maximum of 0.08 blood alcohol content (0.1 is the base category)
- ds** a dummy equal to 1 for the periods in which the state had a secondary-enforcement mandatory seat belt law, or a primary-enforcement law that preceded by a secondary-enforcement law (no seat belt law is the base category)
- dp** a dummy variable eqal to 1 for the periods in which the state had a primary-enforcement mandatory seat belt law that was not preceded by a secondary-enforcement law (no seat belt is the base category)
- dsp** a dummy variable equal to 1 for the periods in which the state had a primary-enforcement mandatory seat belt law that was preceded by a secondary enforcement law (no seat belt law is the base category)

Source

author's website <http://www.stanford.edu/~leinav/>.

References

Cohen, Alma and Liran Einav (2003) "The effects of mandatory seat belt laws on driving behavior and traffic fatalities", *the Review of Economics and Statistics*, **85(4)**, 828-843.

See Also

[Index.Economics](#), [Index.Econometrics](#)

Seniors

Intergenerationals Experiments

Description

a cross-section

number of observations : 2703

country : France

economic topic : labor and demographic economics

econometrics topic : censored and truncated variable

Usage

data(Seniors)

Format

A dataframe containing :

id individual number of each subject

period from 1 to 17

session from 1 to 12

firm 1 if working subject, 0 otherwise

firmx 1 if the firm is X, 0 if the firm is Y

order 1 if the treatment with no information on the generation of the group is played first in the Public Good game, 0 otherwise

gender 1 if male subject, 0 if female subject

manager 1 if the subject is a manager, 0 otherwise

student 1 if the subject is a student, 0 otherwise

retir 1 if retiree, 0 otherwise

senior 1 if the subject is a senior, 0 otherwise

seniord 1 if the subject reports s/he is a senior, 0 if junior

workingsenior 1 if the subject is a working senior, 0 otherwise

workingjunior 1 if the subject is a working junior, 0 otherwise

information 1 if information is given on the generation composition of the group, 0 otherwise

nbseniors number of seniors in the group, excluding the subject

homogend 1 if the group is homogenous in terms of declared generation, 0 otherwise

homodgenck 1 if the group is homogenous in terms of declared generation and this is common information, 0 otherwise

contribution amount of the contribution to the public good (from 0 to 20)

pot amount of the public good (from 0 to 60)

potlag amount of the public good in the previous period (from 0 to 60)

potimean amount of the public good, excluding the subject's contribution (from 0 to 40)

potimeanlag amount of the public good in the previous period, excluding the subject's contribution (from 0 to 40)

payoffpggame payoff in the public good game

desirnb seniors desired number of seniors co-participants in the Selection treatment (from 0 to 2)

invest amount invested in the risky lottery

payoffriskgame payoff in the investment game

letters 1 if letters are A M F U R I P , 0 if they are OATFNED

idicompet individual number of the co-participant in the Task game

seniordopponent 1 if the co-participant in the Task game reports s/he is a senior, 0 otherwise

- seniori** 1 if the co-participant in the Task game is a senior
- option** 1 if the subject has chosen the tournament, 0 otherwise
- option0** 1 if the co-participant has chosen the tournament, 0 otherwise
- twoperstour** 1 if both participants have chosen the tournament, 0 otherwise
- beliefself** number of words the subject believes s/he will create
- beliefseniors** number of words the subject believes the seniors will create on average
- beliefjuniors** number of words the subject believes the juniors will create on average
- beliefsmatchs** number of words the subject believes the seniors will create on average when matched with a senior
- beliefjmatchj** number of words the subject believes the juniors will create on average when matched with a junior
- relatabil** 1 if the subject believes s/he can create more words than the generation of his/her co-participant, 0 otherwise
- performance** number of words actually created
- perfi** number of words actually created by the co-participant
- payoffcompetitiongame** payoff in the Task game
- expesenck** 1 if the subject has been informed that s/he was interacting with seniors in the Public Good game, 0 otherwise
- potlagsenior** Amount of the pot in the previous period * the subject is a senior
- heterogend** 1 if the group mixes the two generations, 0 otherwise

References

Charness, Gary and Marie-Claire Villeval (2009) "Cooperation and competition in intergenerational experiments in the field and the laboratory", *American Economic Review*, **99(3)**, 956–978.

See Also

[Index.Economics](#), [Index.Econometrics](#)

Solow

Growth Model

Description

yearly observations of 97 countries from 1960 to 1985

number of observations : 576

country : world

economic topic : economic development, innovation, technological change, and growth

econometrics topic : dynamic model

Usage

```
data(SoLow)
```

Format

A dataframe containing :

id country id

year year

lgdp log of gdp per capita

lsrate log of the saving rate, approximated by the investement rate

lpopg log of population growth + 0.05 (which is an approximation of the sum of the rate of labor-augmenting technological progress and of the rate of depreciation of physical capital)

Source

author's website <https://www.nuffield.ox.ac.uk/users/bond/index.html>.

References

Caselli, Francesco, Gerardo Esquivel and Fernando Lefort (1996) "Reopening the convergence debate: a new look at cross-country growth empirics", *Journal of Economic Growth*, **1**, 363-389.

Bond, Stephen, Anke Hoeffler and Johnatan Temple (2001) "GMM estimation of empirical growth model", *Cepr Discussion Paper*, **3048**, 1-33.

See Also

[Index.Economics](#), [Index.Econometrics](#)

SovereignDefault

Capital Flows, Commodities and Sovereign Defaults

Description

observations of 124 countries from 1800 to 2015

number of observations : 26784

country : world

economic topic : financial economics

econometrics topic : binomial variable

Usage

```
data(SovereignDefault)
```

Format

A dataframe containing :

country country name

year year

indyear year of independence

default dummy for the start of the default

peak end year of capital flow boom

Source

American Economic Association's website <http://www.aeaweb.org>.

References

Reinhart, Carmen M., Vincent Reinhart and Christoph Trebesch (2016) "Global cycles: capital flows, commodities, and sovereign defaults, 1815-2015", *American Economic Review*, **106(5)**, 574-580.

See Also

[Index.Economics](#), [Index.Econometrics](#)

TexasElectr

Production of Electricity in Texas

Description

observations of 10 firms from 1966 to 1983

number of observations : 180

country : Texas

economic topic : microeconomics

econometrics topic : seemingly unrelated regression

Usage

data(TexasElectr)

Format

A dataframe containing :

id the firm identifier

year the year, from 1966 to 1983

output output

pfuel price of fuel

plab price of labor

pcap price of capital

expfuel expense in fuel

explab expense in labor

expcap expense in capital

Source

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

References

Kumbhakar SC, (1996) “Estimation of cost efficiency with heteroscedasticity: an application to electric utilities”, *Journal of the Royal Statistical Society, Series D*, **45**, 319–335.

Horrace and Schmidt, (1996) “Confidence statements for efficiency estimates from stochastic frontier models”, *Journal of Productivity Analysis*, **7**, 257–282.

Horrace and Schmidt, (2012) “Multiple Comparisons with the Best, with Economic Applications”, *Journal of Applied Econometrics*, **forthcoming**.

See Also

[Index.Economics](#), [Index.Econometrics](#)

Tileries

Production of Tileries in Egypt

Description

weekly observations of 25 firms

number of observations : 483

country : Egypt

economic topic : microeconomics

econometrics topic : error component

Usage

data(Tileries)

Format

A dataframe containing :

id firm id

week week (3 weeks aggregated)

area one of "fayoum" and "kalyubiya"

output output

labor labor hours

machine machine hours

Source

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

References

Horrace and Schmidt, (1996) "Confidence statements for efficiency estimates from stochastic frontier models", *Journal of Productivity Analysis*, **7**, 257–282.

Horrace and Schmidt, (2012) "Multiple Comparisons with the Best, with Economic Applications", *Journal of Applied Econometrics*, **forthcoming**.

Seale J.L., (1990) "Estimating stochastic frontier systems with unbalanced panel data: the case of floor tile manufactories in Egypt", *Journal of Applied Econometrics*, **5**, 59–79.

See Also

[Index.Economics](#), [Index.Econometrics](#)

TobinQ

the Q Theory of Investment

Description

yearly observations of 188 from 1951 to 1985

number of observations : 6580

economic topic : microeconomics

econometrics topic : error component

Usage

data(TobinQ)

Format

A dataframe containing :

cusip compustat's identifying number

year year

isic sic industry classification

ikb investment divided by capital : broad definition

ikn investment divided by capital : narrow definition

qb tobin's Q : broad definition

qn tobin's Q : narrow definition

kstock capital stock

ikicb investment divided by capital with imperfect competition : broad definition

ikicn investment divided by capital with imperfect competition : narrow definition

omphi one minus phi (see the article p. 320)

qicb tobin's Q with imperfect competition : broad definition

qicn tobin's Q with imperfect competition : narrow definition

sb s (see equation 10 p. 320) : broad definition

sn s (see equation 10 p. 320) : narrow definition

Source

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

References

Schaller, Huntley (1990) "A re-examination of the Q theory of investment using U.S. firm data", *Journal of Applied Econometrics*, **5(4)**, 309–325.

See Also

[Index.Economics](#), [Index.Econometrics](#)

TradeEU

Trade in the European Union

Description

yearly observations of 91 Pairs of countries from 1960 to 2001

number of observations : 3822

country : Europe

economic topic : international economics

econometrics topic : endogeneity

Usage

data(TradeEU)

Format

A dataframe containing :

year the year

pair a pair of countries

trade the sum of logged exports and imports, bilateral trade flow

gdp the sum of the logged real GDPs

sim a measure of similarity between two trading countries;

rlf a measure of relative factor endowments;

rer the logged bilateral real exchange rate;

cee a dummy equal to 1 when both belong to European Community;

emu a dummy equal to 1 when both adopt the common currency;

dist the geographical distance between capital cities;

bor a dummy equal to 1 when the trading partners share a border;

lan a dummy equal to 1 when both speak the same language;

rer the logarithm of real exchange rates between the European currencies and the U.S. dollar;

ftrade the time specific common factors (individual means) of the variables trade

fgdp the time specific common factors (individual means) of the variables gdp

fsim the time specific common factors (individual means) of the variables sim

frlf the time specific common factors (individual means) of the variables rlf

frer the time specific common factors (individual means) of the variables rer

Source

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

References

Serlenga, Laura and Yongcheol Shin (2007) “Gravity models of intra-EU trade: application of the CCEP-HT estimation in heterogenous panels with unobserved common time-specific factors”, *Journal of Applied Econometrics*, **22**, 361–381.

See Also

[Index.Economics](#), [Index.Econometrics](#)

TradeFDI	<i>Trade and Foreign Direct Investment in Germany and the United States</i>
----------	---

Description

yearly observations of 490 combinations of countries / industries from 1989 to 1999

number of observations : 3860

country : Germany and United States

economic topic : international economics

econometrics topic : endogeneity

Usage

data(TradeFDI)

Format

A dataframe containing :

id id

year time period

country country name

indusid industry code

importid importer code

lrex log real bilateral exports

lrfdi log real bilateral outward stocks of FDI

lgdt log sum of bilateral real GDP

lsimi $\log(1 - [\text{exporter GDP}/(\text{exporter} + \text{importer GDP})]^2 - [\text{importer GDP}/(\text{exporter} + \text{importer GDP})]^2)$

lrk log (real capital stock of exporter/real capital stock of importer)

lrh log (secondary school enrolment of exporter/secondary school enrolment of importer)

lrl log (labor force of exporter/labor force of importer)

ldist log bilateral distance between exporter and importer

lkldist $(\text{lrk} - \text{lrl}) * \text{ldist}$

lkgdt $\text{abs}(\text{lrk}) * \text{lgdt}$

Source

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

References

Peter Egger and Michael Pfaffermayr, (2004) “Distance, Trade, and FDI: A Hausman-Taylor SUR Approach”, *Journal of Applied Econometrics*, **19(2)**, 227–246.

See Also

[Index.Economics](#), [Index.Econometrics](#)

TurkishBanks

Turkish Banks

Description

yearly observations of 53 banks from 1990 to 2000

number of observations : 583

country : Turkey

economic topic : microeconomics

econometrics topic : seemingly unrelated regression

Usage

`data(TurkishBanks)`

Format

A dataframe containing :

id bank id

year the years

type one of "conventional" and "islamic"

pl price of labor

pf price of borrowed funds

pk price of physical capital

output output, total loans

cost total cost

empexp employee expenses

nbemp number of employees

faexp assets expenses

fa fixed assets

intexp total interest expenses (interest on deposits and non-deposit funds + other interest expenses),

bfunds borrowed funds (deposits + non-deposit funds)

dep deposits

nondep non-deposits
npl non performing loans
ec equity capital
quality quality index
rindex risk index
ta total assets
ts total securities (only for conventional banks)

Source

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

References

Mahmoud A. El-Gamal and Hulusi Inanoglu, (2005) “Inefficiency and Heterogeneity in Turkish Banking: 1990-2000”, *Journal of Applied Econometrics*, **20**(5), 641–664.

See Also

[Index.Economics](#), [Index.Econometrics](#)

TwinCrises

Costs of Currency and Banking Crises

Description

yearly observations of 22 countries from 1970 to 1997
number of observations : 616
economic topic : financial economics
econometrics topic : endogeneity

Usage

```
data(TwinCrises)
```

Format

A dataframe containing :

country the country name
year the year
gdp real gdp growth
pubsurp change in budget surplus to real gdp ratio
credit credit growth

extgdp external growth rates (weight average)
exr real exchange rate overvaluation
open openness
curcrises currency crises
bkcrises banking crises
twin twin crises
area a factor with levels 'other', 'asia' and 'latam' (for latin America)

Source

Journal Money, Credit and Banking data archive : <http://jmcb.osu.edu>.

References

Hutchison, Michael M. and Ilan Noy (2005) "How bad are twins ? Output costs of currency and banking crises", *Journal of Money, Credit and Banking*, **37(4)**, 725–752.

See Also

[Index.Economics](#), [Index.Econometrics](#)

usaw

Spatial weights matrix - 49 US states

Description

Spatial weights matrix of the 48 continental US States plus District of Columbia based on the queen contiguity criterium.

Usage

```
data(usaw49)
data(usaw46)
```

Format

A matrix with elements different from zero if state i and j are neighbors. Weights are row standardized. According to the queen contiguity criterium, Arizona and Colorado are considered neighbours. Two versions are provided, one for 49 States, the other one for 46 States.

Author(s)

Giovanni Millo

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