

readme.txt

This folder contains the data and software codes used in the article "A flexible link function for discrete-time duration models".

The R and Stata codes are provided in separate subfolders with names equaling the figures and tables where the corresponding results are presented. A description of the data is provided below.

Description of empirical data:

| variable name    | storage type | display format | value label | variable label   |
|------------------|--------------|----------------|-------------|--|
| id               | double       | %15.6f         |             | Unique TS-Cty code                                     |
| newid            | double       | %18.6f         |             | Unique TS-Country-Spell code                           |
| tsusa            | long         | %9.0g          |             | 7-digit TSUSA code                                     |
| cty_un           | long         | %22.0g         | ctyun       | Source Country   |
| sitcr2           | long         | %9.0g          |             | 5-digit SITC Rev 2 industry code                       |
| sic72            | int          | %04.0f         |             | 4-digit SIC72 industry code                            |
| yearin           | int          | %9.0g          |             | Calendar year TS supply began                          |
| newyearin        | byte         | %9.0g          |             | Analysis year supply began (0 in every case)           |
| yearout          | byte         | %9.0g          |             | Year TS supply stopped                                 |
| year             | int          | %9.0g          |             | Calendar year  |
| outcome          | byte         | %9.0g          |             | Fail code (=1 failed, 0 = censored)                    |
| first_yr_imp     | float        | %9.0g          |             | First year imports, millions \$1987                    |
| imp_spell        | float        | %9.0g          |             | Value of imports for the entire spell                  |
| spell_no         | byte         | %9.0g          |             | Spell #  |
| rauch_classif-n  | byte         | %27.0g         | rauch       | Conservative classification (Rauch)                    |
| _st              | byte         | %8.0g          |             | Included in analysis                                   |
| _d               | byte         | %8.0g          |             | Failure condition                                      |
| _t               | byte         | %10.0g         |             | Time of exit   |
| _t0              | byte         | %10.0g         |             | Time of entry  |
| transport        | float        | %9.0g          |             | Ad-valorem transportation cost (10%)                   |
| gdp              | float        | %9.0g          |             | GDP (\$100bil)   |
| tari ff          | float        | %9.0g          |             | Tariff rate, 4-digit SITC (1%)                         |
| pctrer_relative  | float        | %9.0g          |             | Percentage change in relative real exchange rate (10%) |
| cov_uv           | float        | %9.0g          |             | Coefficient of variation of unit values                |
| spell dum        | byte         | %9.0g          |             | Multiple spell dummy                                   |
| agri cul ture    | byte         | %24.0g         | agg         | Agriculture goods                                      |
| di fferenti ated | byte         | %9.0g          |             | Differentiated products                                |
| reference_pri -d | byte         | %9.0g          |             | Reference priced products                              |
| homogeneous      | byte         | %9.0g          |             | Homogeneous goods                                      |
| y                | float        | %9.0g          |             | binary dependent variable used for model estimation    |
| t1 to t15_16     | byte         | %8.0g          |             | duration dummies                                       |