

This is the replication data for the empirical application in "Panel Treatment Effects Measurement-Factor or Linear Projection Modelling? " by Cheng Hsiao and Qiankun Zhou, Journal of Applied Econometrics, forthcoming.

For the empirical application on Germany reunification, the original data is used in "Comparative Politics and the Synthetic Control Method" by Alberto Abadie, Alexis Diamond, Jens Hainmueller (American Journal of Political Science Vol 59, 495-510, 2015) and can be retrieved from <https://dataverse.harvard.edu/dataset.xhtml?persistentId=doi:10.7910/DVN/24714>

The data used in our paper only include the dependent variable, which is extracted from the original data of Abadie et al. (2015) and is ordered by German first (the treated unit) followed by USA, UK, Australia, etc.,.

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All data files are ASCII files in excel or dta format. They are zipped in HZ-data_2024.zip.

Data for replication:

reppermany.dta (original data in Abadie et al. (2015))

reppermany.xls (data used in our paper with German first, followed by USA, UK, Australia, etc.,.)