

Binary response model with many weak instruments (replication data)

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In the replication package, the following files are included:

- **code**

- ./ **main.R**: code to replicate results in Section 5 (Table 3, Figure 3) and Section E in the Online Supplement (Table 4, Figure 2)

- ./ **rbinary_tik_rev.R**: R Code for the RCMLE and RNLSE with Tikhonov regularization

- **result**

- This folder saves estimation results from the code “main.R”.

For the replication, you need the data file **educ_sampleJOLE.dta**. This data is generated by the “educ_sample_JOLE.do” file provided by Bastian and Micheltore (2018). For the original dataset, please visit <https://www.journals.uchicago.edu/doi/abs/10.1086/697477>. The Supplementary Material provided by Bastian and Micheltore (2018) includes both the original data file and the do file used to create the dataset.

The reported estimation results are computed with R version 4.2.2.

References

- Bastian, J., & Micheltore, K. (2018). The long-term impact of the earned income tax credit on children’s education and employment outcomes. *Journal of Labor Economics*, 36, 1127–1163. doi:10.1086/697477.
- Rivers, D., & Vuong, Q. H. (1988). Limited information estimators and exogeneity tests for simultaneous probit models. *Journal of Econometrics*, 39, 347–366. doi:10.1016/0304-4076(88)90063-2.