Standard Errors for Difference-in-Difference Regression (replication data)
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These files replicate all numerical work in the paper and provide general-purpose Stata and R code to implement the empirical methods. The files are organized in three folders.

simulation

This folder contains the files to execute the simulation work. The results as reported were calculated in R 4.2.3 under Windows 11.

Table2.R
Table3.R
Table4.R
Table5.R
Table6.R
Table7.R
Table8.R
Table9.R

The following R and Stata files execute the time computation reported in Table 16. The R results as reported were calculated in R 4.4.0.

Table16.R
jregress.R
Table16.do
jregress.ado

empirical

This folder contains the files needed to replicate the empirical work reported in Tables 1 and 10-15.

The files are organized in three folders:

CardKrueger: Tables 1 & 10-11
Bailey: Tables 12 & 13
Rao: Tables 14 & 15

Each folder contains a detailed ReadMe file describing the files and data.

jregress

This folder contains general-purpose Stata and R code.
The programs implement clustered regression with jackknife standard errors and adjusted confidence intervals.

Stata:
code: jregress.ado
summary sheet: jregress.pdf
empirical example: example.do

R
code: jregress.R
empirical example: example.R

The empirical examples use the dataset Meng_1.dta, which is in Stata format. These empirical examples are not presented in the paper.