

Stata Code for OLS Estimation with Spatially Correlated Disturbances

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Manifest

Folder	File name	File type	Description
rappaport_stata-code-ols-estimation_20190213	ReadMe.pdf	PDF	License, file inventory and descriptions, and references
rappaport_stata-code-ols-estimation_20190213	reg_conley.ado	Stata Program	Stata Command for OLS estimation with standard errors robust to spatial correlation; Version 2019_03_19a

Note: Stata program includes code from Dube (1997). A revised version that does not substantively differ is available at http://economics.uwo.ca/people/conley_docs/code_to_download_gmm.html

References

- [1] Conley, Timothy G. 1999. "GMM Estimation with Cross Sectional Dependence." *Journal of Econometrics* 92, no. 1: 1-45. Available at [https://doi.org/10.1016/S0304-4076\(98\)00084-0](https://doi.org/10.1016/S0304-4076(98)00084-0)
- [2] Conley, Timothy G. 2008. "Spatial Econometrics." *The New Palgrave Dictionary of Economics*, 2nd Edition. Steven N. Durlauf and Lawrence E. Blume, eds., Palgrave Macmillan. Available at https://doi.org/10.1057/978-1-349-95121-5_2023-1
- [3] Dube, Jean-Pierre. 1997. Stata v5.0 Code for OLS Estimation for X-Sectional Data with Location-Based Dependence.
- [4] Rappaport, Jordan. 2008. "Moving to Nice Weather." *Regional Science and Urban Economics*, vol. 37, no. 3: 375-398. Available at <https://doi.org/10.1016/j.regsciurbeco.2006.11.004>