

“Using Disasters to Estimate the Impact of Uncertainty”  
Scott R. Baker, Nicholas Bloom, and Stephen J. Terry

## CODE PACKET

### IV directory

- Empirical Tables.do: a do file which produces the panel IV regressions tables (Tables 1-6) in the paper (STATA)
- \*.dta: various relevant data files used by Empirical Tables.do (STATA)
- Readme.txt: explanation of code for table replication

### IV\_VAR directory

- STEP1\_ESTIMATION.m: a MATLAB file that performs estimation of the baseline IV-VAR and various robustness checks
- STEP2\_GRAPHS.m: a MATLAB file that generates Figures 6 – 7 in the paper
- VARdata.csv: the baseline IV-VAR sample in csv form
- Subdirectories contain MATLAB files called by STEP1\_ESTIMATION.m and STEP2\_GRAPHS.m.
- Readme.txt: explanation of code for figure replication

### LMN\_VAR directory

- STEP1\_STATA\_ESTIMATION.do: a STATA file that estimates the baseline disaster events VAR coefficients and various robustness checks
- STEP2\_MATLAB\_ESTIMATION.m: a MATLAB file that computes admissible response sets for the baseline disaster events VAR and various robustness checks
- STEP3\_GRAPHS.m: a MATLAB file that generates figures including Figures 3-5 in the paper
- Dates\_and\_Data.dta: the disaster events VAR STATA data called by STEP1\_STATA\_ESTIMATION.do.
- Subdirectories contain MATLAB and STATA files called by STEP1\_STATA\_ESTIMATION.do, STEP2\_MATLAB\_ESTIMATION.m, and STEP3\_GRAPHS.m.
- Readme.txt: explanation of code for figure replication

### MODEL directory (supplemental information for results outside published paper)

- VOL\_GROWTH\_wrapper.f90: the main model code which structurally estimates the parameters of the disaster mappings in the paper (Fortran)
- base\_lib.f90: a library of utility functions called by VOL\_GROWTH\_wrapper.f90 (Fortran)
- FIRST\_STAGE.m: a MATLAB file called by VOL\_GROWTH\_wrapper.f90 which does some processing of simulated model data
- compile\_script.sh: a compilation script for the code using the gfortran compiler (shell script)