

Data and Code for: Using Post-Double Selection Lasso in Field Experiments

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README for Data Availability and Code

Overview

The code in this replication package replicates 17 published field-experiment papers, builds our meta-analytic dataset, and constructs the tables and figures using Stata. The main file `Dofiles/0. Set_globals.do` runs all code to generate the data for **4 tables and 4 figures in the main text, plus 1 appendix table**. The replicator should expect the code to run for approximately 4–5 days on a Dell Latitude 7420.

Data Availability and Provenance Statements

This paper re-analyses data from 17 previously published field experiments. All 17 datasets are redistributed in this deposit; each is either (i) under a Creative Commons license through openICPSR or Mendeley Data, (ii) publicly downloadable as journal supplementary material from ScienceDirect or OSF, or (iii) redistributed with written permission from the original author (Fernando 2021 only; see `permissions/Fernando_permission.pdf`).

This paper does not itself report a new RCT. It re-analyses data from 17 previously published, registered field experiments; each underlying paper reports its own RCT registration in its own paper.

This project did not collect new data on human subjects. It uses de-identified data from published replication packages and was exempt from IRB review. Each underlying study reports its own ethics/IRB approval in its own paper.

Statement about Rights

- ☒ I certify that the author(s) of the manuscript have legitimate access to and permission to use the data used in this manuscript.
- ☒ I certify that the author(s) of the manuscript have documented permission to redistribute/publish the data contained within this replication package under the terms of use from the original data providers. Appropriate permissions are documented in `LICENSE.txt` and in the `permissions/` folder.

License for Data

Data for the papers deposited on openICPSR (AER, AEJ:Applied) and Mendeley Data (two JDE papers) are released under Creative Commons Attribution 4.0 International (CC BY 4.0). Two other JDE papers (Heß et al. 2021; Islam et al. 2021) are redistributed under the terms of the Elsevier journal supplementary-material policy (they are publicly downloadable from ScienceDirect). McIntosh and Zeitlin (2025) is redistributed from a public OSF deposit. Fernando (2021) is redistributed with written email permission from the author, archived in [permissions/Fernando_permission.pdf](#). See [LICENSE.txt](#) for the full license text and per-source permission documentation. We therefore have permission to share all of the datasets included in this study.

Study	Journal	License / basis for redistribution	Access modality	Location in package
Abel et al. (2020)	AEJ:Applied	CC BY 4.0 (openICPSR)	Direct download via DOI	external_data_code/AEJApplied/Abel et al 2020/
Alsan et al. (2019)	AER	CC BY 4.0 (openICPSR)	Direct download via DOI	external_data_code/AER/Alsan et al 2019/
Andrabi et al. (2020)	AER	CC BY 4.0 (openICPSR)	Direct download via DOI	external_data_code/AER/Andrabi et al 2020/
Armand et al. (2020)	AER	CC BY 4.0 (openICPSR)	Direct download via DOI	external_data_code/AER/Armand et al 2020/
Augsburg et al. (2022)	JDE	CC BY 4.0 (Mendeley Data)	Direct download via DOI	external_data_code/JDE/Augsburg et al/
Bertrand & Crépon (2021)	AEJ:Applied	CC BY 4.0 (openICPSR)	Direct download via DOI	external_data_code/AEJApplied/Bertrand et al 2021/
Carneiro et al. (2021) (openICPSR deposit under Rasul et al. 2021)	AER	CC BY 4.0 (openICPSR)	Direct download via DOI	external_data_code/AER/Carneiro et al 2021/
Dhar et al. (2022)	AER	CC BY 4.0 (openICPSR)	Direct download via DOI	external_data_code/AER/Dhare

Study	Journal	License / basis for redistribution	Access modality	Location in package
Fernando (2021)	JDE	Author permission (email)	DOI Author's Dropbox link	external_data_code/JDE/Fernando/
Garbiras-Díaz & Montenegro (2022)	AER	CC BY 4.0 (openICPSR)	Direct download via DOI	external_data_code/AER/Garbiras-DíazandMontenegro2022/
Heß et al. (2021)	JDE	Elsevier supplementary-material terms	Public download from ScienceDirect	external_data_code/JDE/Heß et al/
Hussam et al. (2022)	AER	CC BY 4.0 (openICPSR)	Direct download via DOI	external_data_code/AER/Hussametal2022a/
Islam et al. (2021)	JDE	Elsevier supplementary-material terms	Public download from ScienceDirect	external_data_code/JDE/Islam et al/
Lopez et al. (2022)	AEJ:Applied	CC BY 4.0 (openICPSR)	Direct download via DOI	external_data_code/AEJApplied/Lopez et al 2020/
Magnan et al. (2021)	JDE	CC BY 4.0 (Mendeley Data)	Direct download via DOI	external_data_code/JDE/Magnan et al/
McIntosh & Zeitlin (2025)	JDE	Public download from OSF	Direct download via DOI	external_data_code/JDE/McIntosh and Zeitlin/
Wheeler et al. (2022)	AEJ:Applied	CC BY 4.0 (openICPSR)	Direct download via DOI	external_data_code/AEJApplied/Wheeleretal2022/

Summary of Availability

☒ All data are publicly available.

Preservation and support commitment

In accordance with AEA policy, the authors commit to preserving the data and code deposited here for a period of no less than five years following publication, and to providing reasonable assistance to requests for clarification and replication.

Dataset List

The replication package deposits three authored / derived datasets under `derived_data/`. All variables in the `.dta` files carry variable and value labels where appropriate; a full variable-level codebook is provided at `codebook.md`.

Data file	Source	Notes	Provided
<code>derived_data/Dataset.xlsx</code>	Hand-built from reruns of the 17 papers	One sheet per study; feeds <code>dataset_updated.dta</code> . Column-letter → variable-name crosswalk in <code>Dofiles/1a.rename.do</code> .	Yes
<code>derived_data/dataset_updated.dta</code>	Derived from <code>Dataset.xlsx</code> by <code>Dofiles/1. Prepare data.do</code>	Cleaned analysis dataset (743 treatment-effect estimates × 138 variables); input to all main-text and appendix tables	Yes
<code>derived_data/JournalCountData.dta</code>	Original, compiled by the authors	Manual full-text search of 10 journals for field-experiment papers using PDS Lasso, 2019–2025; input to Figure 1	Yes

The original data from each of the 17 papers remains in the respective paper folders under `external_data_code/[Journal]/[Author Year]/data/`. These files are not listed individually here but are documented in each paper’s original replication package.

Computational Requirements

Software Requirements

Stata (code was last run with version 18)

All required Stata ado files are bundled under `external_data_code/ado/` and per-paper `ado/` sub-folders; `Dofiles/0`. Set `globals.do:38` automatically points Stata's PLUS directory at the bundled folder, so no user installation is needed except for `ietoolkit` (v7.0+). The master do-file detects and prompts if `ietoolkit` is missing or out-of-date. The bundled packages include:

- `pdslasso`, `cvlasso`, `rlasso`, `ivlasso` (the Lasso family)
- `estout` / `esttab`
- `schemepack`
- `sepscatter`
- `binscatter`
- `coefplot`
- `cibar`
- `ietoolkit` v7.0 or higher (must be installed on the user's Stata)

Path separators use forward slashes throughout `Dofiles/`, so the package runs on Windows, macOS, and Linux without modification.

Controlled Randomness

Our own analysis code (`Dofiles/1. Prepare data.do`, `Dofiles/2. Figures and Tables.do`, and helpers in `Dofiles/programs/`) does **not** use pseudo-random number generation. The dataset-construction stage calls into the original replication code of the 17 underlying studies; each study sets its own seed(s) at the point where randomness is needed (bootstraps, randomisation inference, wild-cluster bootstraps, Lasso cross-validation, imputation). All seeds are hard-coded (not time-based), so the aggregation is deterministic under sequential execution from `Dofiles/0`. Set `globals.do`. Seeds observed across the 17 studies:

Study	Do-file(s) with set seed	Seed
Wheeler et al. 2022	<code>analysis_paper.do:36</code> , <code>analysis_appendices.do:48</code> , <code>wheeleretal_analysis.do:17</code>	9176524
Lopez et al. 2022	<code>Stata admin files/LSS_make_bootstrap_repsets.do:16</code>	34645
Alsan et al. 2019	<code>figure6_placebo.do:52</code> ,	3950267

Study	Do-file(s) with set seed	Seed
	96	
Armand et al. 2020	armand_et_al_analysis.do :16, 409;MozNatRes - Master.do:15, 501; MozNatRes - Multiple hypothesis testing.do:67, 534	09112018
Dhar et al. 2022	04b_tables.do:4126; sup_controls.do:209; sup_controls_V2.do:209	232016, 5212021
Garbiras-Díaz & Montenegro 2022	Code/aer_master.do:15; analysis_garbiras_et_al. do:8	\$seed (global set inside the paper's own code)
Heß et al. 2021	Replication package/1. deforestation replication.do:68, 144	2020
McIntosh & Zeitlin 2025	Scripts/1.0.CovariateCho ice.do:95	1234567

All other studies in the sample are deterministic (no PRNG use).

Memory, Runtime, Storage Requirements

Runtime. Approximate time needed to reproduce the analyses on a standard 2024 desktop machine:

☒ 3–14 days

Storage. Approximate storage space needed:

☒ 2 GB – 25 GB

Details. The code was last run on a Dell Latitude 7420 (Intel Core i7, 16GB RAM, Windows 10) with Stata 18. Total runtime was approximately 5 days for complete dataset construction and analysis. The replication package was last run successfully on December 12, 2025 on the system described above, producing results identical to those in the manuscript. Reproducibility of the deposit was independently certified by the World Bank DIME Analytics team.

Description of Folder Structure

The replication package is organised as follows:

```
Replication package/
|-- README_FINAL.md, .docx, .pdf      (this README, three formats, identical content)
|-- LICENSE.txt                      (license terms, per component)
|-- codebook.md                      (variable-level codebook for derived_data/)
|-- permissions/
|   |-- Fernando_permission.pdf      (only per-author permission needed)
|-- Dofiles/                         (our own code)
|   |-- 0. Set globals.do            (master; sets paths, calls all paper-specific mas
ters + analysis)
|   |-- 0.1 Master - wheeler et al.do (17 paper-specific master do-files)
|   |-- ... (0.2 through 0.18)
|   |-- 1. Prepare data.do           (builds dataset_updated.dta from Dataset.xlsx)
|   |-- 1a. rename.do                (Excel column-letter -> variable-name crosswalk)
|   |-- 2. Figures and Tables.do     (produces all tables and figures)
|   |-- programs/                   (helper programs called by master files)
|-- derived_data/
|   |-- Dataset.xlsx                 (hand-built workbook; input to 1. Prepare data.do)
|   |-- dataset_updated.dta          (cleaned analysis dataset; input to 2. Figures an
d Tables.do)
|   |-- JournalCountData.dta         (for Figure 1)
|-- external_data_code/
|   |-- AEJApplied/                  (4 papers)
|   |-- AER/                         (8 papers)
|   |-- JDE/                         (5 papers)
|   |-- ado/                         (bundled third-party Stata ado files)
|-- output/
|   |-- tables/                      (all output tables)
|   |-- figures/                     (all output figures)
```

Each paper folder in external_data_code/ follows a consistent structure:

- ado/ — paper-specific Stata ado files and dependencies (a copy is bundled with each paper to guarantee independent replicability)
- data/ — raw replication data from the original paper
- [author]_analysis.do — main analysis do-file for this paper

Ado files are duplicated across per-paper ado/ folders and the top-level external_data_code/ado/ because each imported replication package retains its own dependencies as originally distributed. This redundancy is intentional to avoid breaking any individual paper's replication and is not removed.

Description of Programs/Code

- ☒ All tables and figures in the paper are produced by the code (except Table 1, which was manually inputted). Several in-text numbers are one-off calculations shown only in the prose and are not generated by a table-producing do-file; the paper's Section 2 intro (e.g. "18 papers (22 percent)"), the power-calculation example in Section 4 ("786 (393 treatment, 393 control)...80 percent power...20 percent increase"), the "Andrabi et al. inputted 284 controls" example, and the interaction-related "38/41" and "8/11" controls figures in Section 5 fall in this category. All other in-text numbers are read directly off Tables 2–5, Figure 1, and Table A1.

The replication package contains a hierarchical structure of do-files. `Dofiles/0. Set globals.do` orchestrates the entire analysis by calling the 17 paper-specific master files, which in turn call each paper's own analysis do-file.

Main master file

Dofiles/0. Set globals.do — the primary master file. It:

- Sets all global paths (root, data, output folders).
- Points Stata's PLUS directory at the bundled ado folder.
- Checks that ietoolkit v7.0+ is installed and prompts if not.
- Toggles the two workflow switches (local replication and local analysis).
- Calls all 17 paper-specific master files (0.1 ... 0.18).
- Runs 1. Prepare data.do and 2. Figures and Tables.do.

Users must edit **line 28** to set their local root path.

Paper-specific master files

Each of the 17 papers has a dedicated master do-file that sets paper-specific globals and calls the corresponding analysis do-file from the paper's folder.

Master file	Paper	Journal	Calls
Dofiles/0.1 Master - wheeler et al.do	Wheeler et al. 2022	AEJ:Applied	wheeleretal_analysis.do
Dofiles/0.2 Master - lopez et al.do	Lopez et al. 2022	AEJ:Applied	lopezetal_analysis.do
Dofiles/0.3 Master - abel et al.do	Abel et al. 2020	AEJ:Applied	abeletal_analysis.do
Dofiles/0.4 Master - Bertrand and Crepon.do	Bertrand and Crépon 2021	AEJ:Applied	bertrandcrepon_analysis.do
Dofiles/0.5 Master - Alsan et al.do	Alsan et al. 2019	AER	alsanetal_analysis.do

Master file	Paper	Journal	Calls
Dofiles/0.6 Master - Andrabi et al.do	Andrabi et al. 2020	AER	andrabieta_analysis.do
Dofiles/0.7 Master - Armand et al.do	Armand et al. 2020	AER	armandeta_analysis.do
Dofiles/0.8 Master - Carneiro et al.do	Carneiro et al. 2021 (Rasul et al. deposit)	AER	carneiroeta_analysis.do
Dofiles/0.9 Master - Dhar et al.do	Dhar et al. 2022	AER	dhareta_analysis.do
Dofiles/0.10 Master - Garbiras-Díaz and Montenegro.do	Garbiras-Díaz and Montenegro 2022	AER	garbiras_analysis.do
Dofiles/0.11 Master - Hussam et al.do	Hussam et al. 2022	AER	hussameta_a_analysis.do
Dofiles/0.13 Master - Augsburg et al.do	Augsburg et al. 2022	JDE	augsburgeta_analysis.do
Dofiles/0.14 Master - Fernando.do	Fernando 2021	JDE	fernando_analysis.do
Dofiles/0.15 Master - Heß et al.do	Heß et al. 2021	JDE	hesseta_analysis.do
Dofiles/0.16 Master - Islam et al.do	Islam et al. 2021	JDE	islameta_analysis.do
Dofiles/0.17 Master - Magnan et al.do	Magnan et al. 2021	JDE	magnaneta_analysis.do
Dofiles/0.18 Master - McIntosh and Zeitlin.do	McIntosh and Zeitlin 2025	JDE	mcintoshzeitlin_analysis.do

(The gap between 0.11 and 0.13 reflects the historical Hussam-et-al.-b entry that was dropped from the paper; the file numbering was not renumbered to avoid breaking references.)

Analysis do-files

After the paper-specific masters have built the workbook, the following two files create the final dataset, tables, and figures:

- **Dofiles/1. Prepare data.do** — reads `derived_data/Dataset.xlsx` (17 sheets), applies renames via `1a. rename.do`, cleans, derives all ratio and change-in-coefficient variables, and saves `derived_data/dataset_updated.dta`.
- **Dofiles/2. Figures and Tables.do** — produces every table and figure from `dataset_updated.dta`.

License for Code

Code in `Dofiles/` and `Dofiles/programs/`, and the authored derived datasets under `derived_data/`, are released under a Creative Commons Attribution 4.0 International (CC BY 4.0) license (see `LICENSE.txt`). Third-party `.ado` files bundled in `external_data_code/ado/` and inside each per-paper folder retain their upstream licenses.

Instructions to Replicators

If building the dataset from scratch

1. Edit `Dofiles/0. Set globals.do` **line 28** to set your local root path in the global root line.
2. Ensure `ietoolkit v7.0+` is installed on your Stata (the master do-file will prompt you if it is missing). All other required Stata packages are bundled under `external_data_code/ado/` and made available automatically via the `sysdir set PLUS` command at line 38.
3. In `Dofiles/0. Set globals.do`, set `local replication = 1` at **line 69** and `local analysis = 1` at **line 71**.
4. Run `Dofiles/0. Set globals.do`. It will:
 1. Execute all 17 paper-specific master files (`0.1` through `0.18`).
 2. Update `derived_data/Dataset.xlsx` with the raw output from each paper's re-estimation.
 3. Run `Dofiles/1. Prepare data.do` to create `derived_data/dataset_updated.dta`.
 4. Run `Dofiles/2. Figures and Tables.do` to generate all output.

Expect the full run to take approximately 4–5 days on the reference machine described above.

If using the pre-built dataset

If `derived_data/dataset_updated.dta` is already provided (as it is in this deposit):

1. Edit `Dofiles/0. Set globals.do` **line 28** to set your local root path.
2. Set `local replication = 0` at **line 69** (already the default) and `local analysis = 1` at **line 71** (already the default). This skips the 17 paper-specific re-estimations and runs only the analysis section (lines 272–281).

3. Run `Dofiles/0`. Set `globals.do`. Expect a runtime of a few minutes.

List of Tables and Programs

The provided code reproduces all tables and figures listed below (Table 1 is manually inputted in LaTeX and has no accompanying script).

Figure/Table	Program	Line	Output file
Table 2	Dofiles/2. Figures and Tables.do	178	output/tables/table2.tex
Table 3	Dofiles/2. Figures and Tables.do	226	output/tables/lasso_vs_ancova.tex
Table 4	Dofiles/2. Figures and Tables.do	340	output/tables/conditions_pds_perform_s_well.tex
Table 5	Dofiles/2. Figures and Tables.do	429	output/tables/performance_p_num_clusters.tex
Figure 1	Dofiles/2. Figures and Tables.do	33	output/figures/FigurePDSGrowth.png
Figure 2(a)	Dofiles/2. Figures and Tables.do	53	output/figures/histogram_select_y.png
Figure 2(b)	Dofiles/2. Figures and Tables.do	45	output/figures/histogram_select_t.png
Figure 3	Dofiles/2. Figures and Tables.do	73	output/figures/scatter_pds_vs_ancova.png
Figure 4(a)	Dofiles/2. Figures and Tables.do	99	output/figures/select_t_by_attrition.png
Figure 4(b)	Dofiles/2. Figures and Tables.do	103	output/figures/select_t_by_differential_attrition.png
Figure 4(c)	Dofiles/2. Figures and Tables.do	107	output/figures/change_b_by_attrition.png
Figure 4(d)	Dofiles/2. Figures and Tables.do	111	output/figures/change_b_by_differential_attrition.png
Table A1	Dofiles/2. Figures and Tables.do	494	output/tables/weighted_unweighted.tex

References

Abel, Martin, Rulof Burger, and Patrizio Piraino. 2020. “Replication package for: The Value of Reference Letters: Experimental Evidence from South Africa.” American Economic Association [publisher].

<https://www.aeaweb.org/journals/dataset?id=10.1257/app.20180666>

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https://www.dropbox.com/scl/fi/n57mxai01f8qgg6ppfld7/replication_package.zip?rlkey=m1ucxl9l0c2nq6pyddol2dtkw&e=1&dl=0

Garbiras-Díaz, Natalia, and Mateo Montenegro. 2024 [2022 publication]. "Data and Code for: All Eyes on Them: A Field Experiment on Citizen Oversight and Electoral Integrity." Nashville, TN: American Economic Association [publisher], Ann Arbor, MI: Inter-university Consortium for Political and Social Research [distributor].

<https://doi.org/10.3886/E160921V2>

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<https://www.sciencedirect.com/science/article/pii/S0304387821001085#appSB>

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Islam, Asad, Wang-Sheng Lee, and Aaron Nicholas. 2021. "The Effects of Chess Instruction on Academic and Non-cognitive Outcomes: Field Experimental Evidence from a Developing Country." *Journal of Development Economics*. Supplementary data (Appendix A) on ScienceDirect:

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Rasul, Imran. 2021. "Data and Code for: The Impacts of a Multifaceted Pre-natal Intervention on Human Capital Accumulation in Early Life." Nashville, TN: American Economic Association [publisher], Ann Arbor, MI: Inter-university Consortium for Political and Social Research [distributor]. <https://doi.org/10.3886/E131421V1>

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<https://doi.org/10.3886/E125461V1>

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