

Feasible Generalized Least Squares

Input files (these are the output files from the data folder):

index.csv contains columns as h-indexes of varying combination of parameters. The list of h-indexes and column numbers are stored in "index directory.xlsx"

authdata.csv contains author level information in the following order: fixedname schoolname nrc ranking of the school, tenure dummy, years of working after PhD as in 2011-2012, field weights from behavioral to macro, position

Programs:

FGLS.do reads the data, does estimation, and produces various graphs and spreadsheets. User should first specify the index to use at the beginning before running the program.

Output files:

The output files directly produced by FGLS.do is described in the corresponding places in the do file. The graphs produced by the do file is just for diagnostic purpose. They are not stored here.

Dec14_FGLS.xlsx is a collection of all the results used in the paper, including top authors, estimated residual standard deviation and regression printouts. It is self-contained. Graphs in the paper are produced in Excel using the information in this file.