Replication read me for Peeters (IJF, 2018)

This paper requires to consecutively run through two do-files:

1. “IJF replication file 1.do”
2. “IJF replication file 2.do”

# IJF replication file 1.do

This first file will take the following .dta-files as inputs:

1. “dataset players.dta”

A dataset of players connected to games.

1. “elofile.dta”

A dataset of Elo values connected to teams in games.

It will create a merged data file called “allgamesplayers.dta”. This file will be the input for all further analysis. The log of this file is called allgamesindividuals.log.

The file then continues to:

1. Make tables of summary stats in the paper:

Table 1

Table 2

Table 7

1. Run the regressions on the full dataset:

Table 3

Table 8

In addition, it spits out Table 3a which holds more results for Table 3-type regressions.

# IJF replication file 2.do

This second file takes “allgamesplayers.dta” and rolls through the data to make the forecasts on the hold-out sample. This file logs in “predictor.log”. I create a results dta file called “predicted.dta” and an additional dta-file “predictiondata.dta”, which collects all the regression result of the rolling estimation algorithm. This second one is not strictly required, but saves a lot of time, because you do not need to re-run the rolling estimation for every tweak in the latter part of the file.

The file provides the ouput for :

1. The forecasting performance

Table 4: this needs to be collected from the output, as it does not drop out directly

1. The regressions on the forecast errors

Table 5 => this drops out in different xls files based on the subsample used

1. The plots of the forecast errors

Figure 1 => each panel is a separate stata graph called scatter...