

Data and programs for Caselaw and England's Economic Performance During the Industrial Revolution: Data and Evidence

The results reported in the paper were generated using EViews and Stata. In particular, EViews results were obtained through an interactive approach (i.e., using default menus and selecting relevant options) rather than scripted execution. This approach is less amenable to rigorous documentation but is straightforward to replicate in practice. For any questions regarding the steps involved, please contact the authors.

The time series used in the paper, and constructed as described in Section 3, are in the file `ERIRTimeSeries211129.csv`.

This file is imported in EViews 12, to create the workfile `erirtimeseries211129.wfl`.

Using EViews 12, the main analysis in the paper uses the following time series from the workfile: `lyprocreaswp1m lypubgovwp1m lyrppropwp1m lycontrwp1m lydebtfinwp1m lyinherwp1m lyfamwp1m lymarketswp1m lyorgwp1m lyipropwp1m lytortswp1m lyecclwp1m lycrimwp1m lrgdppceng t`

The last two variables in the above list are logged real GDP per capita (see the paper for source) and a linear time trend.

The results and estimates reported in the paper were then generated using standard EViews routines based on specifications as described in the paper. The key VAR, for example, may be obtained using the following script:

```
var myvar
myvar.ls 1 2 lyprocreaswp1m lypubgovwp1m lyrppropwp1m lycontrwp1m lydebtfinwp1m
lyinherwp1m lyfamwp1m lymarketswp1m lyorgwp1m lyipropwp1m lytortswp1m lyecclwp1m
lycrimwp1m lrgdppceng @ c t
```

After generating the VAR object (`myvar`), the forecast error variance decomposition in Table 3 is generated using `View->Variance Decomposition...` and specifying the options as described in the paper.

The impulse-responses in Figure 3 are generated using `View->Impulse Response...` and specifying the options as described in the paper. Additional estimates reported in Appendix C were generated in an analogous fashion.

The historical decompositions shown in Figure 4 can be obtained in analogous way, using `View->Historical Decomposition`.

The numbers reported in Table 1 were generated in Stata, using `doFileERIRTopicsThemesBasicSumStats211129.do`. The code leverages three data sources: `ERDuringIRForR17651865v2NODOCS.dta` (metadata) `MthetaERIR.dta` (document-topic matrix from the STM)

pop.dta (population data)

Table 2 is constructed using standard Eviews 12 routines: Quick->Groups Statistics->Descriptive Statistics, and then selecting the series to be examined.

Key elements of Figure 1 were constructed in Stata, using ERDuringIRForR17651865v2NODOCS.dta, and applying the script: histogram year, discrete.

The time series shown in Figure 2 are in the workfile erirtimeseries211129.wfl. The relevant graphical object is mygraphseriesv2.

The estimated impulse-responses in Appendix C are generated using the workfile erirtimeseries211129plusplacebos.wfl. The construction of the figures uses the same routines as those underlying Figure 3 and as described in Appendix C. In the workfile, the relevant graphical objects are gr13651465 gr14651565 gr15651665 gr16651765.