The Reproducibility of Economics Research: A Case Study

BITSS Annual Meeting 2018, Berkeley

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Lars Vilhuber

IMPAQ International

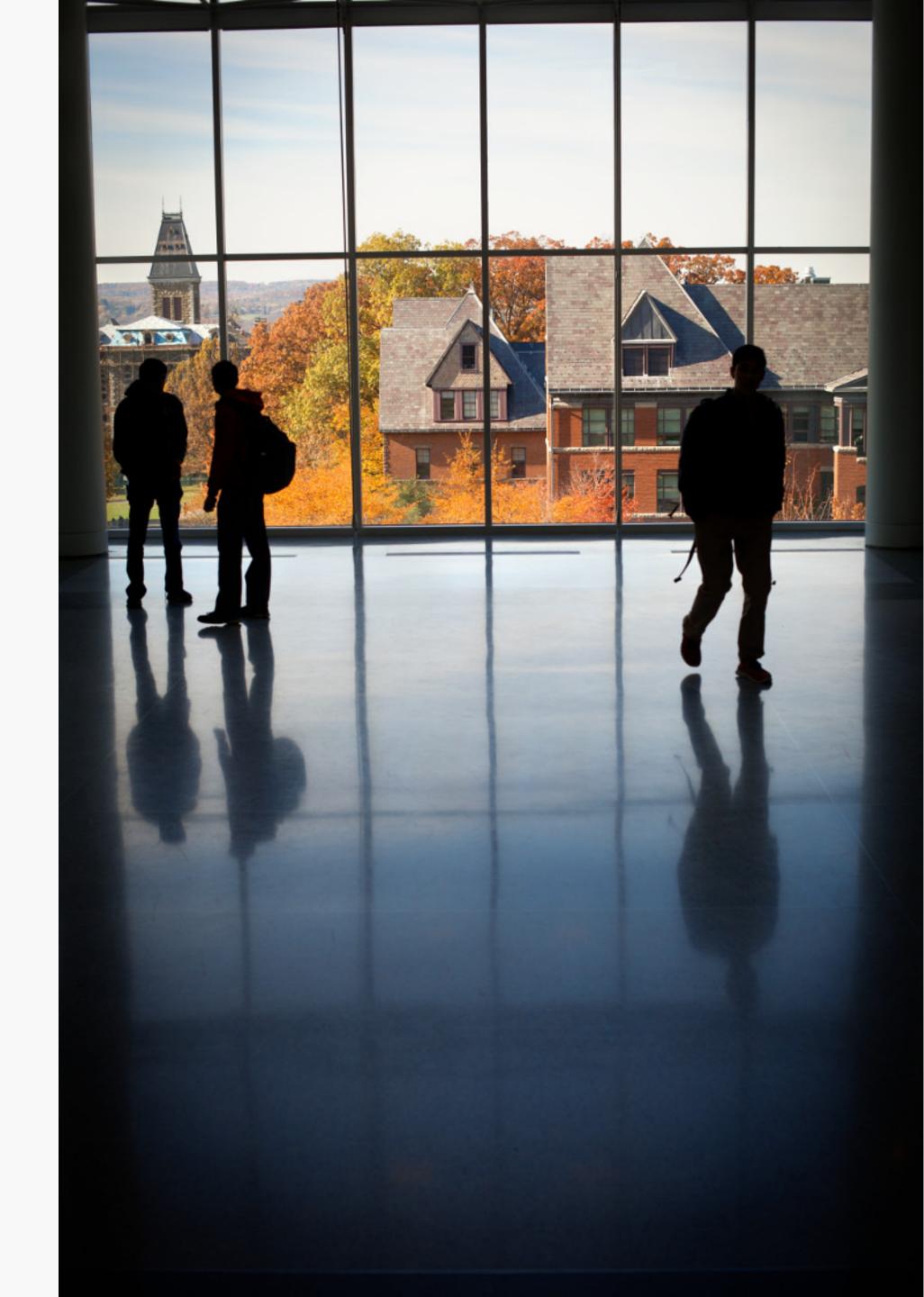
Cornell, American Economic Association

Sylverie Herbert

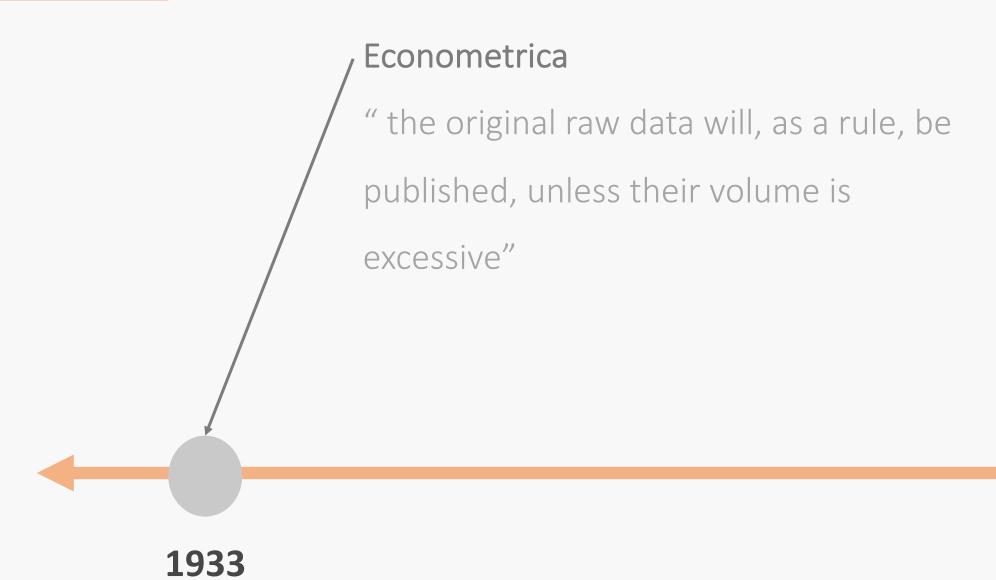
Flavio Stanchi

Cornell

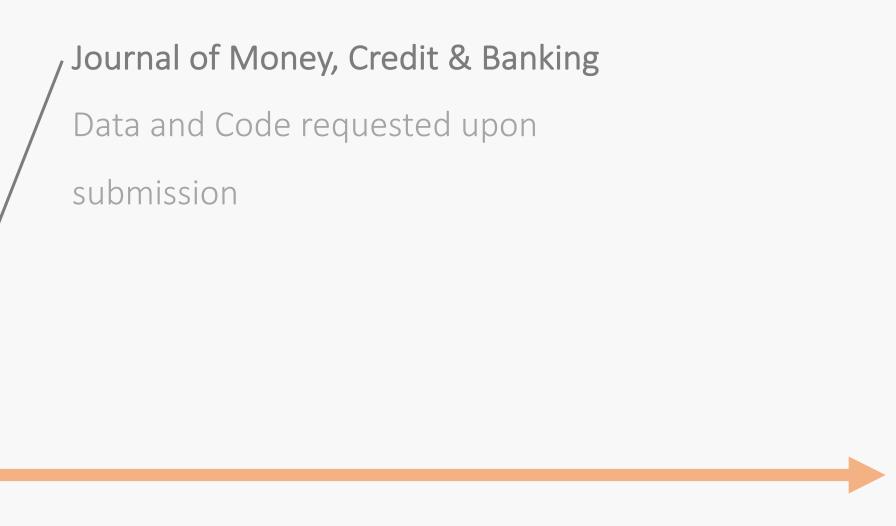
Cornell



Background







American Economic Association

Data and code availability policies

Quarterly Journal of Economics

Data and code availability policies

"Authors of accepted papers ... must provide to the Review, prior to publication, the data, programs, and other details of the computations sufficient to permit replication.

... The Editor should be notified at the time of submission if the data used in a paper are proprietary or if, for some other reason, the requirements above cannot be met."

- AEA Data Policy

• 0.1% of 126,505 "top 50" published articles 1974-2014 – Mueller-Langer et al. (2018)

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- 16 journals have published > 3 replications Duvendack et al. (2017)
- But some disagree Hamermesh (2017)

+ 13%

Dewald, Thursby &Anderson (1986)



Dewald, Thursby &
 Anderson (1986)



6%

McCullough et al. (2006)

+ 13%

Dewald, Thursby &Anderson (1986)

+ 6%

• McCullough et al. (2006)

+ 43%

Chang & Li (2015)

+ 13%

Dewald, Thursby &
 Anderson (1986)

- 6%

• McCullough et al. (2006)

+ 43%

• Chang & Li (2015)

+ 61%

Camerer et al. (2016)



Reproducibility

- Narrow Replication (Pesaran 2003)
- Pure Replication (Hamermesh 2007)
- Verification (Clemens 2015)



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Replicability

- Wide Replication (Pesaran 2003)
- Statistical Replication (Hamermesh 2007)
- Reproduction/Reanalysis (Clemens 2015)



Reproducibility

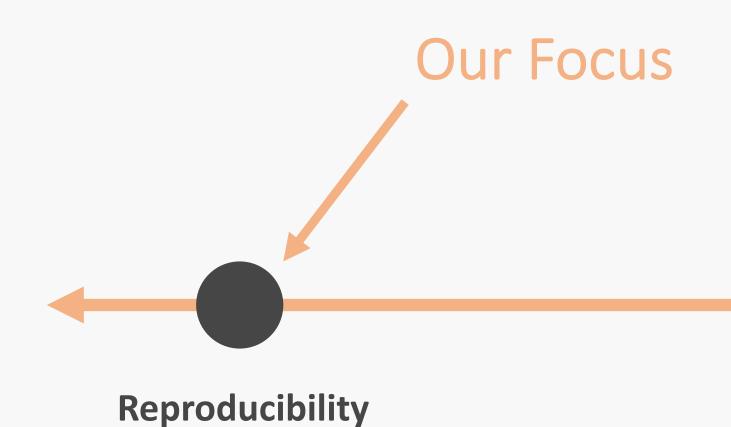
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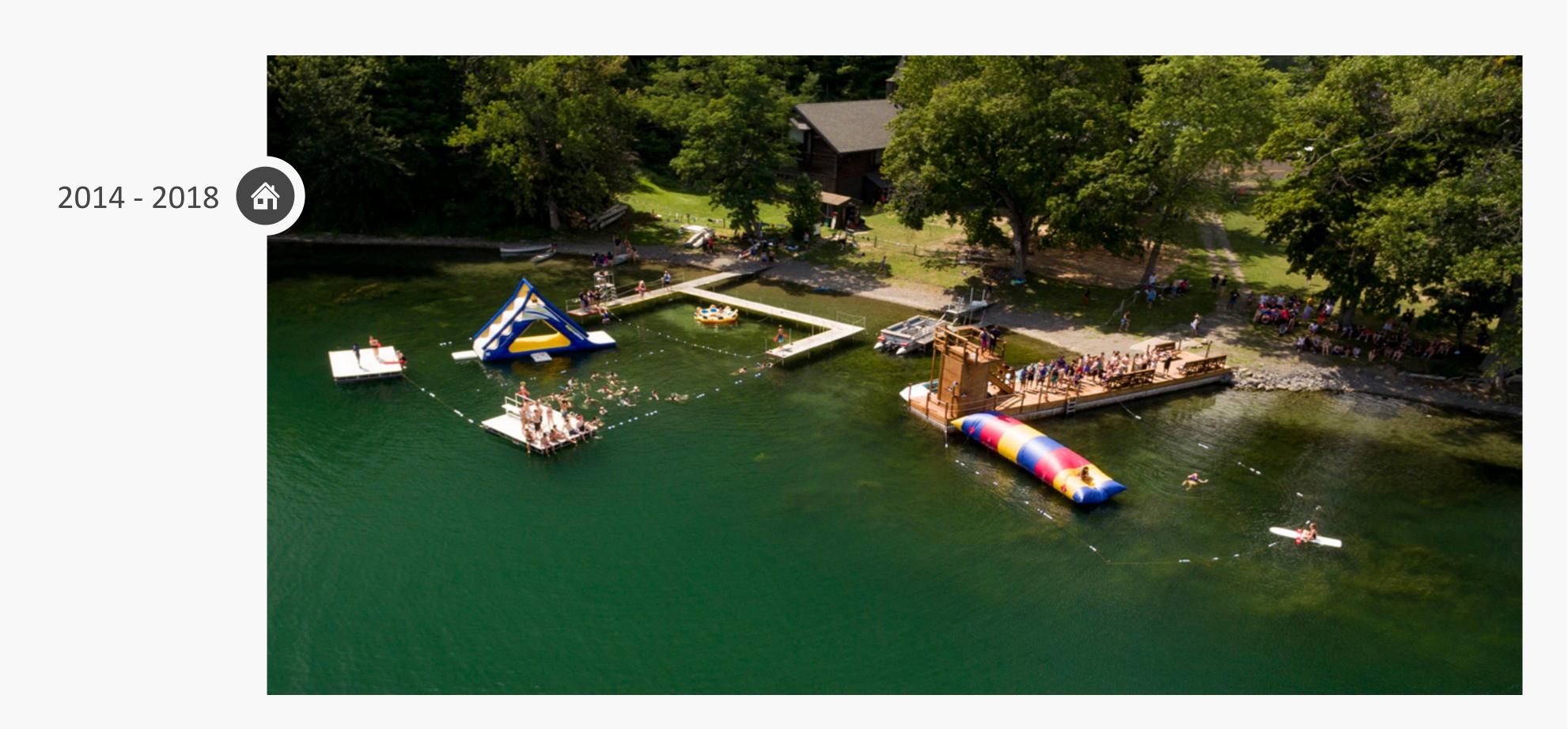
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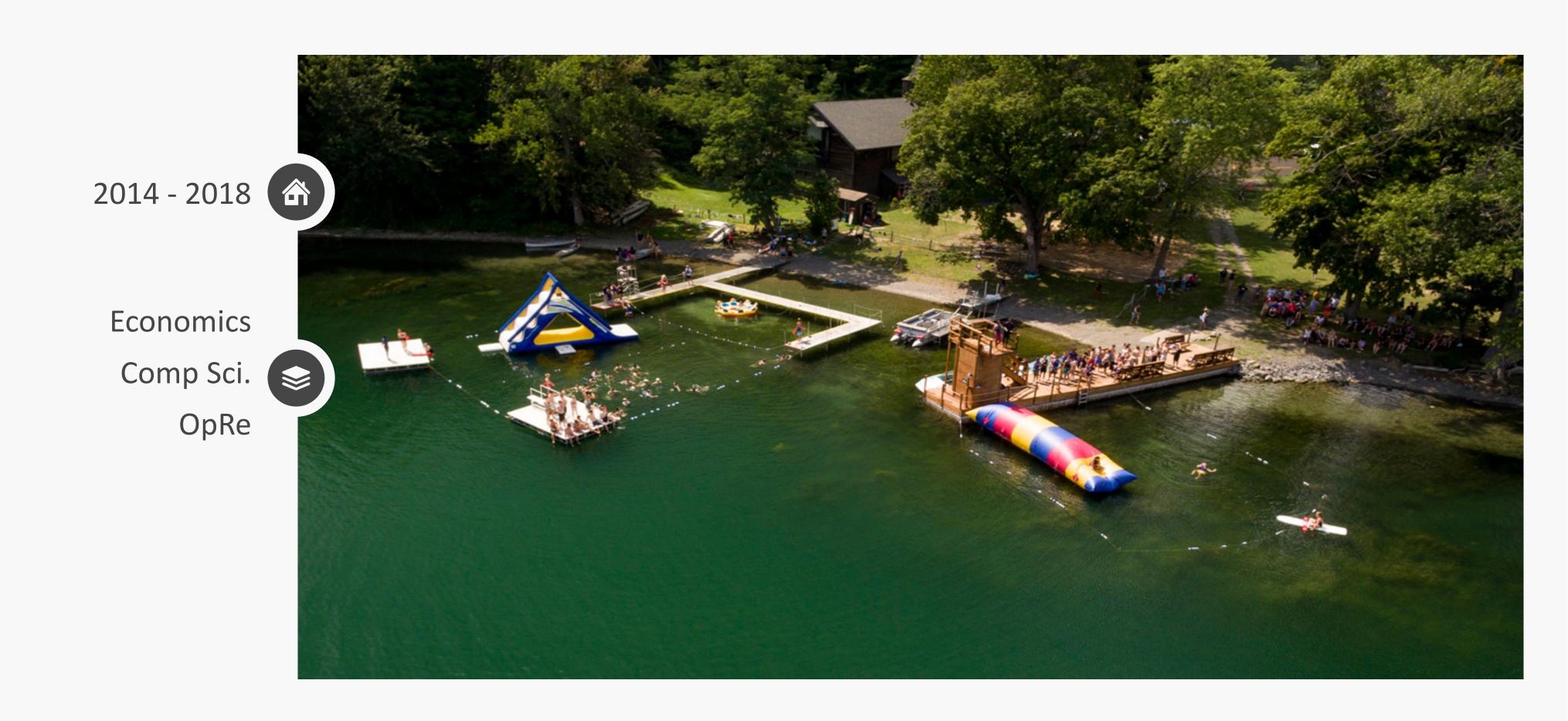
"We believe this basic standard should be expected of all published economics research, and hope this expectation is universal among researchers."

- Christensen & Miguel (2018, JEL)

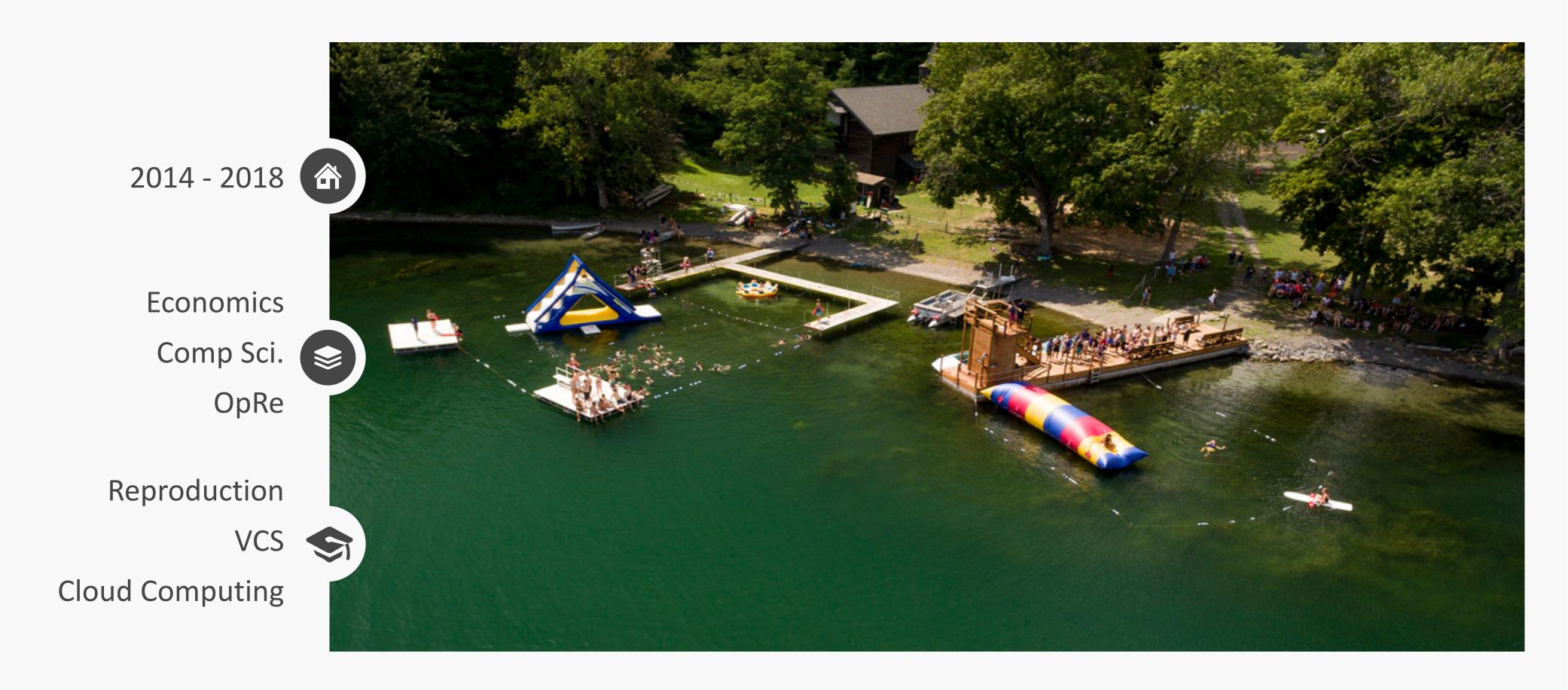
Undergraduate Summer Research Assistants

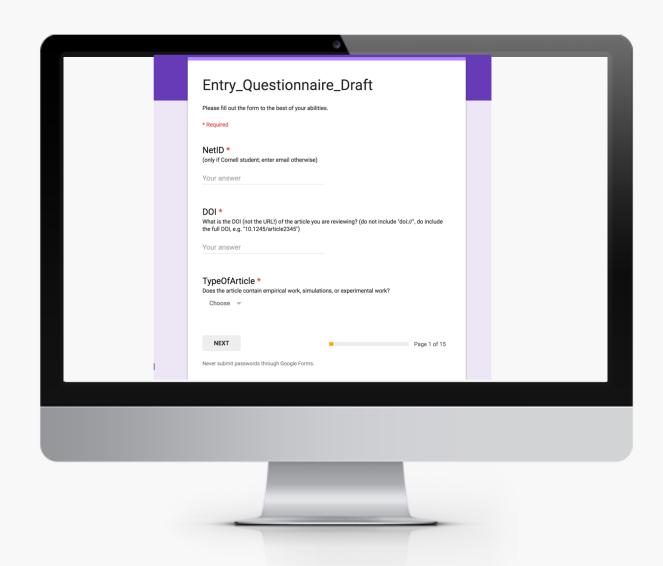


Undergraduate Summer Research Assistants

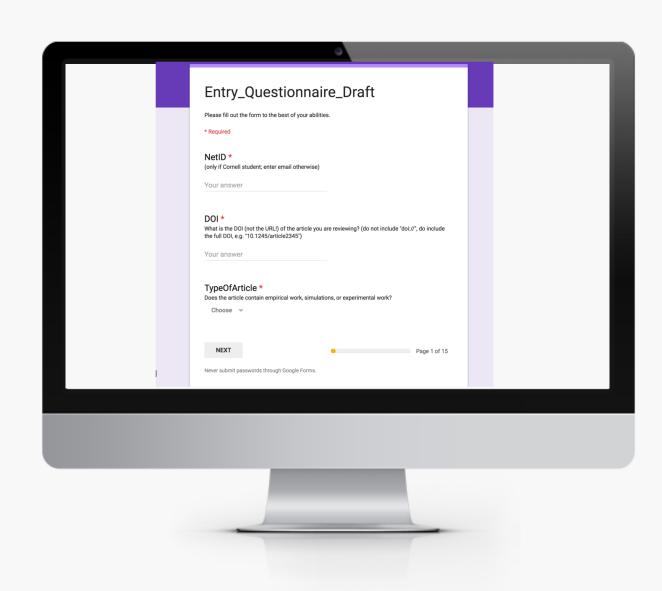


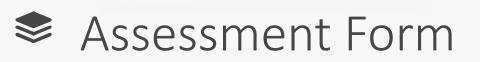
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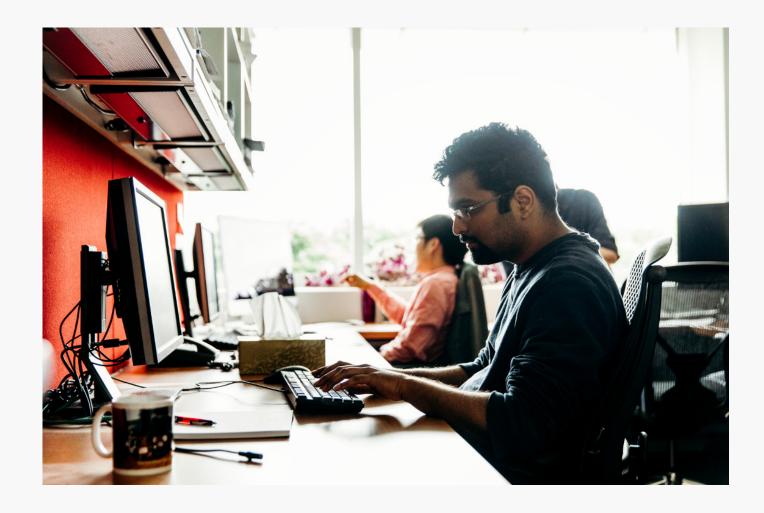




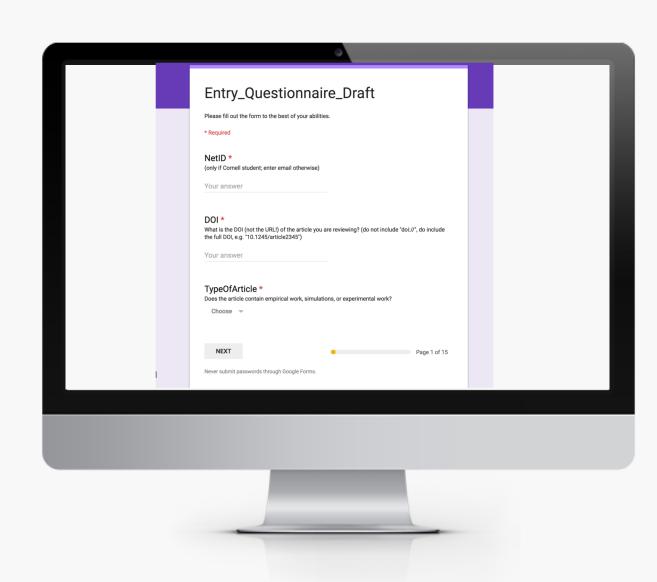
Assessment Form

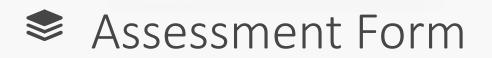


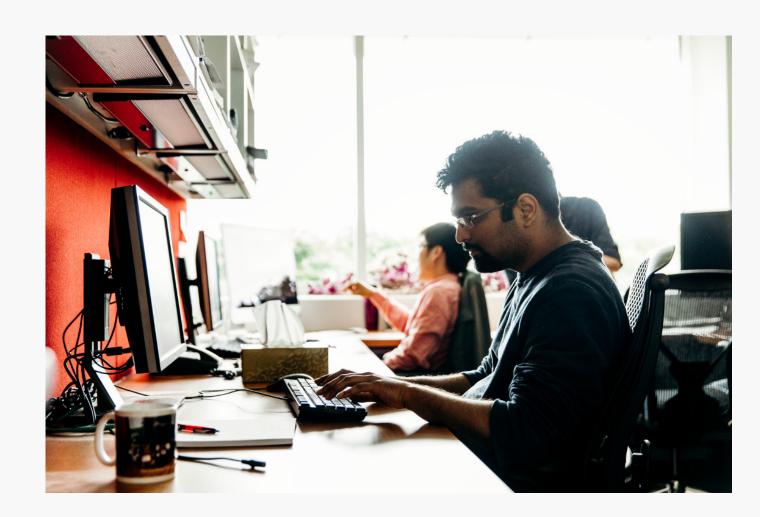




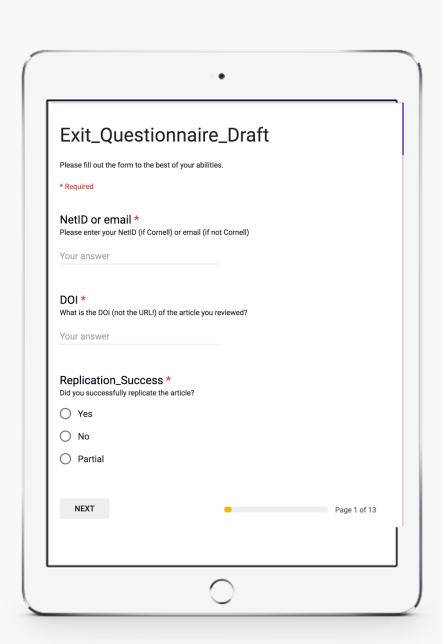
Reproduction Exercise







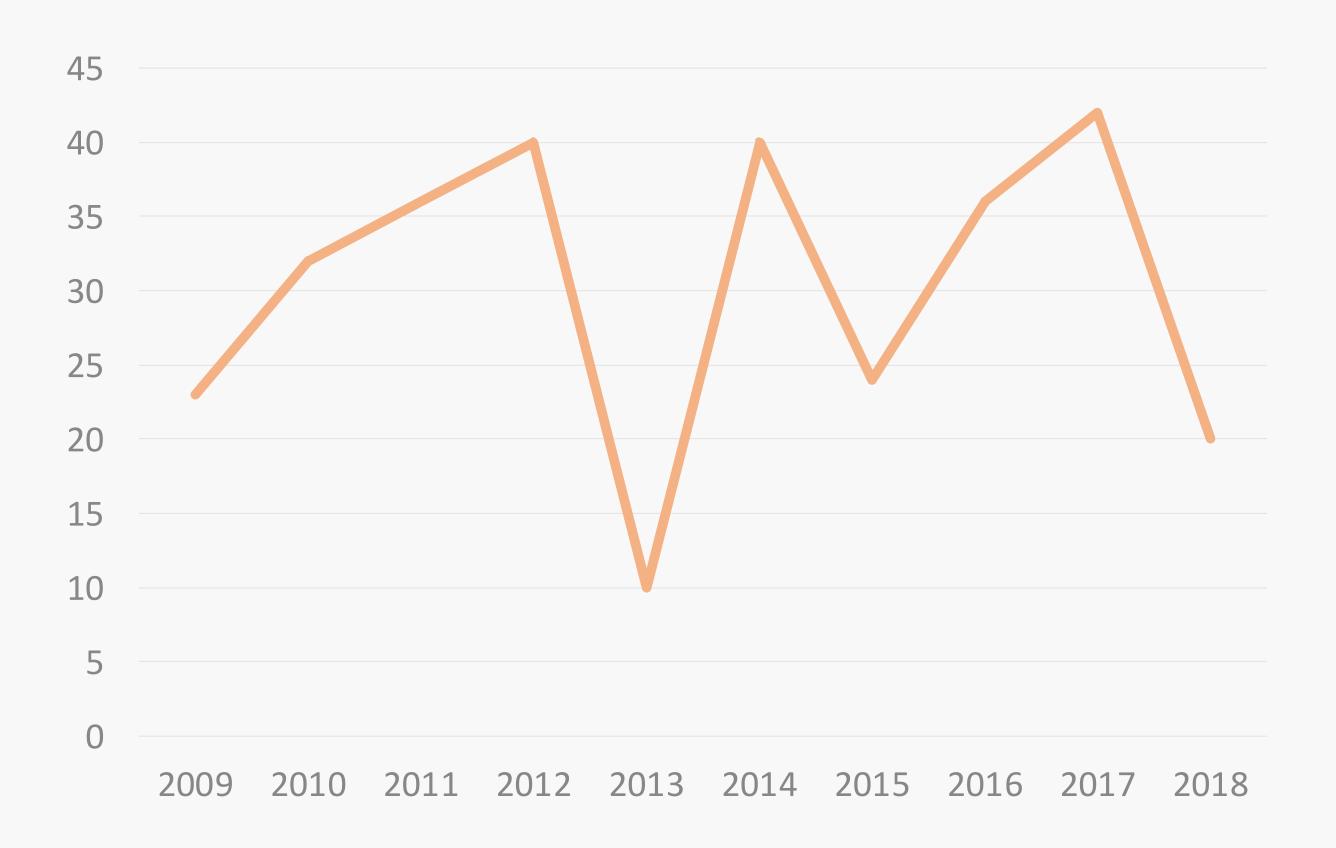
Reproduction Exercise



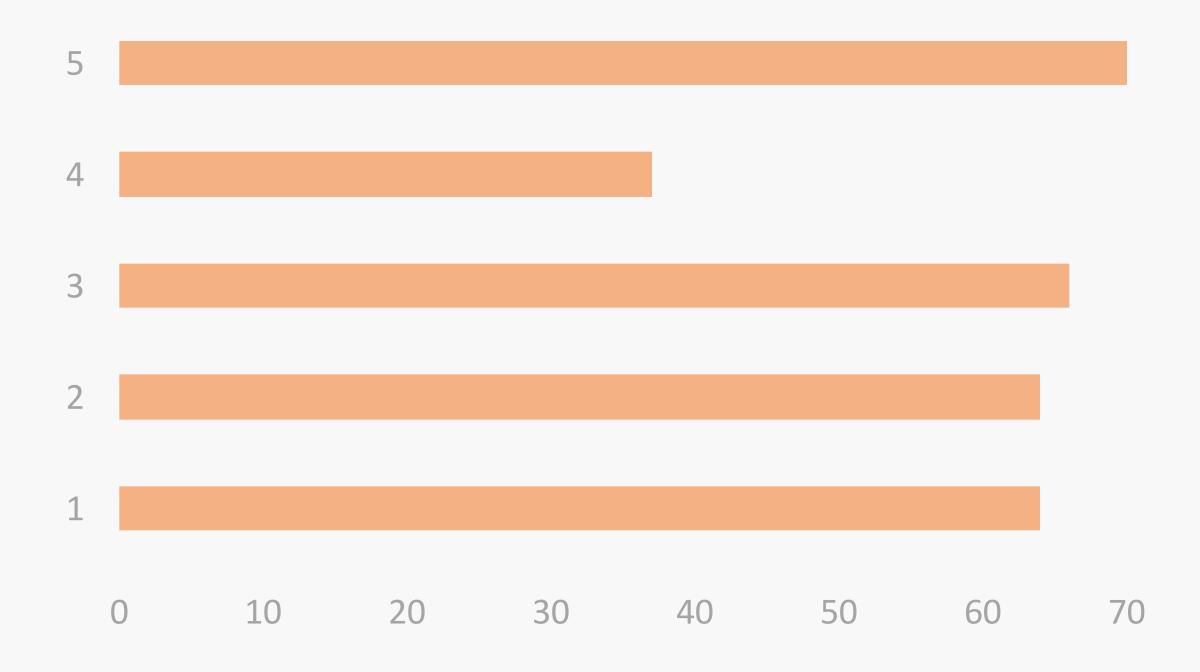
Exit Questionnaire

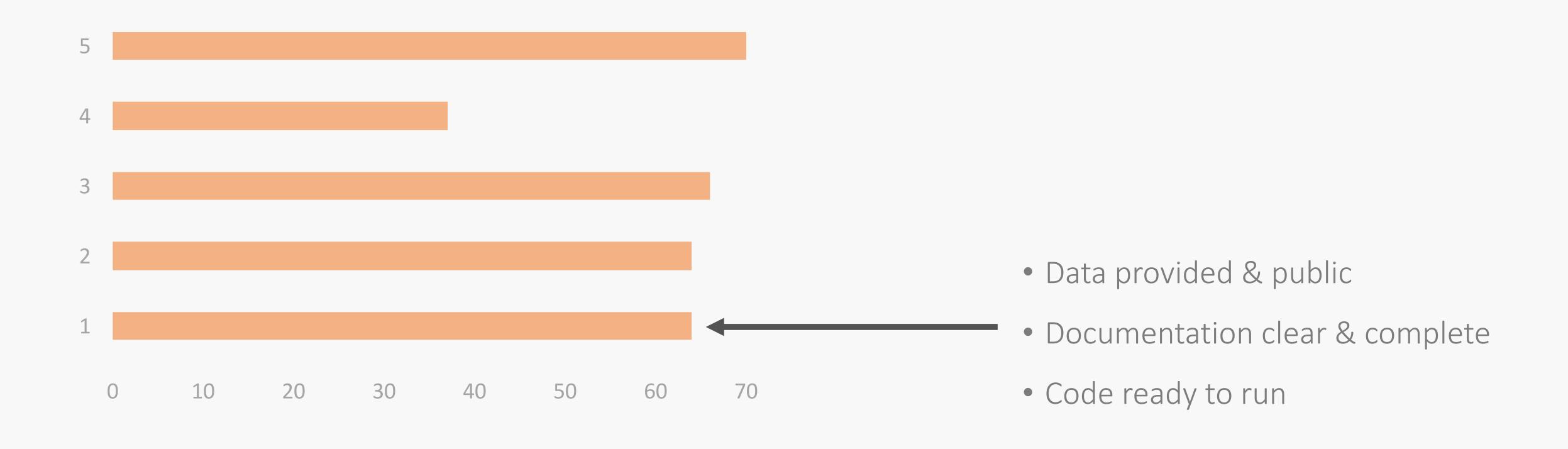
Article Descriptions

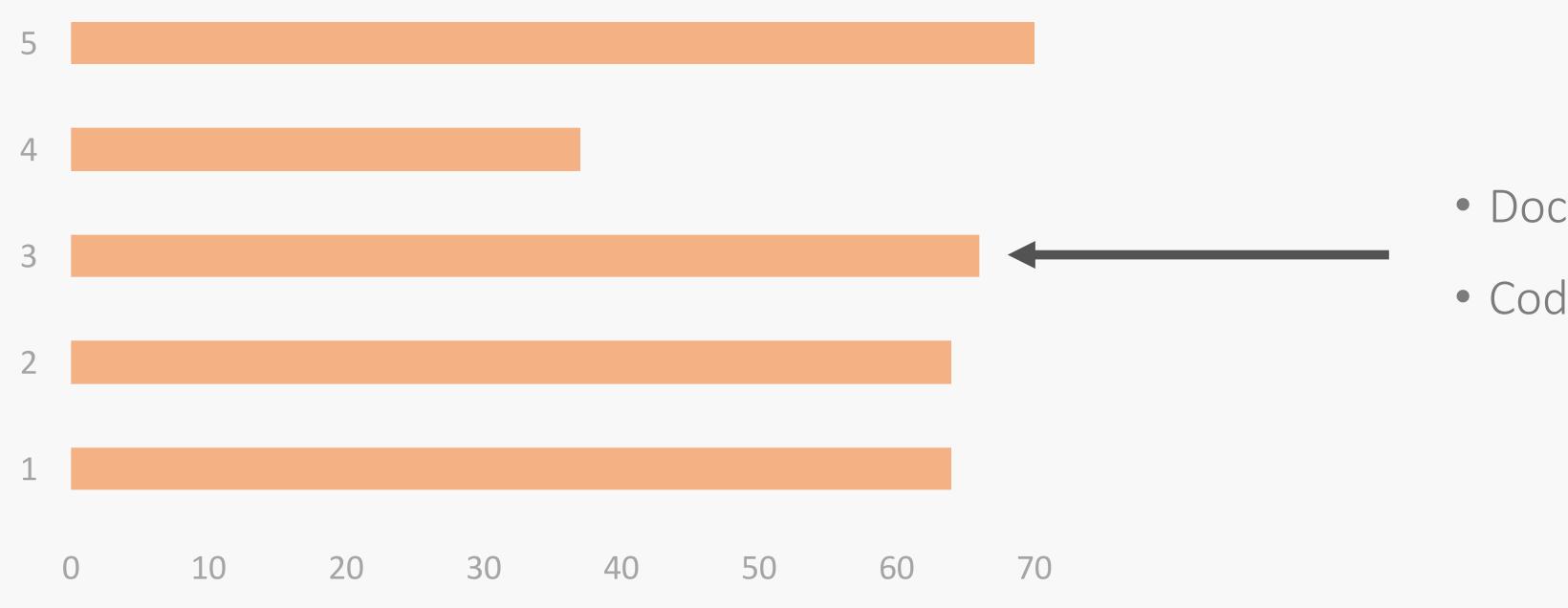
303 articles examined



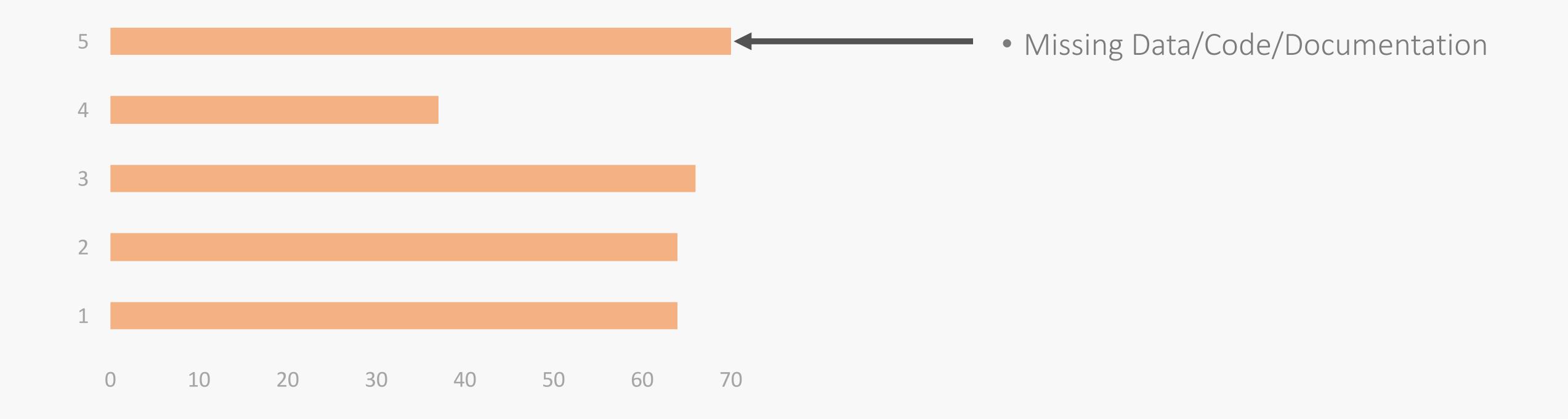




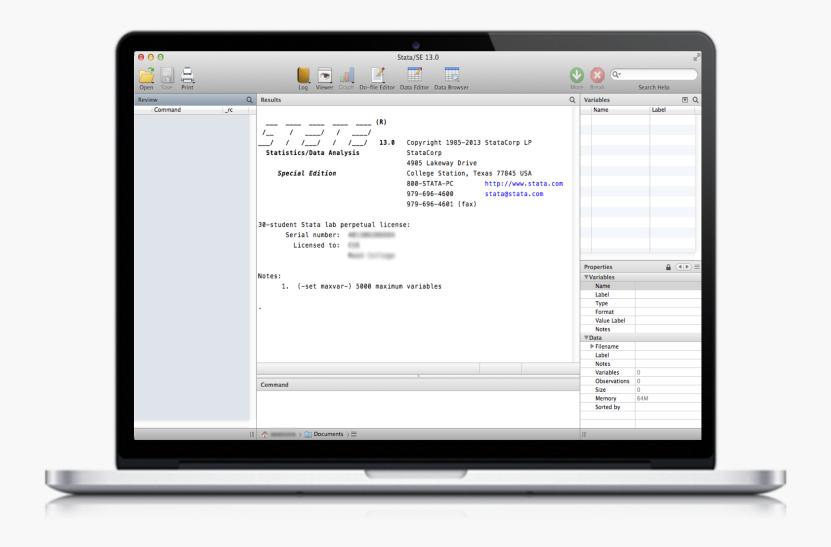




- Documentation unclear
- Code order ambiguous

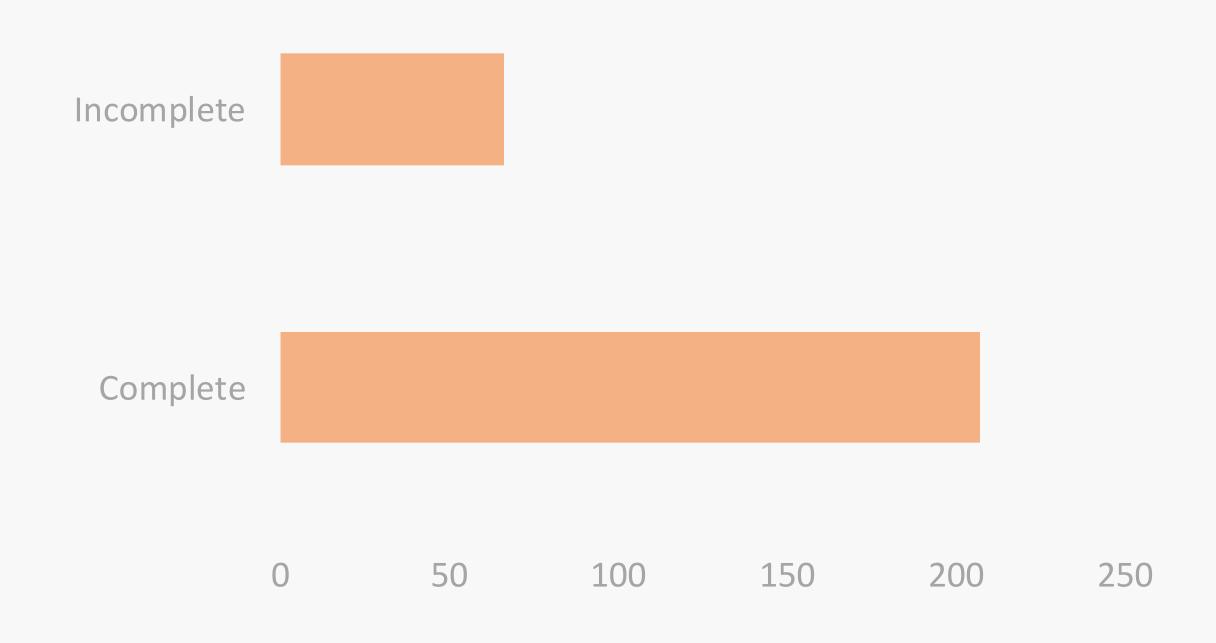


Stata dominates

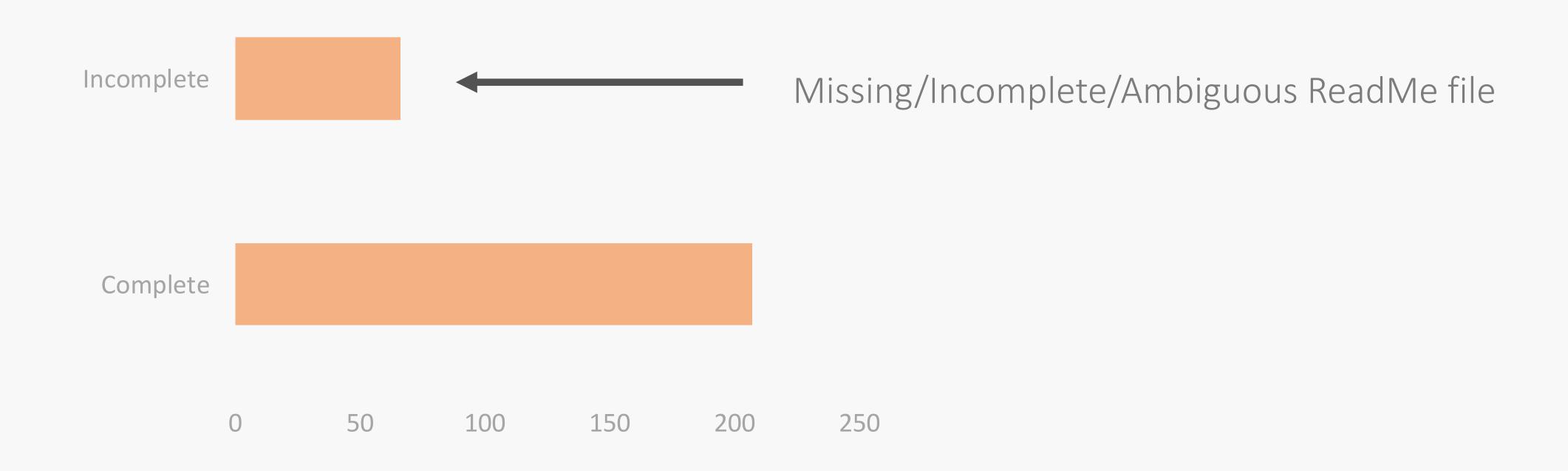




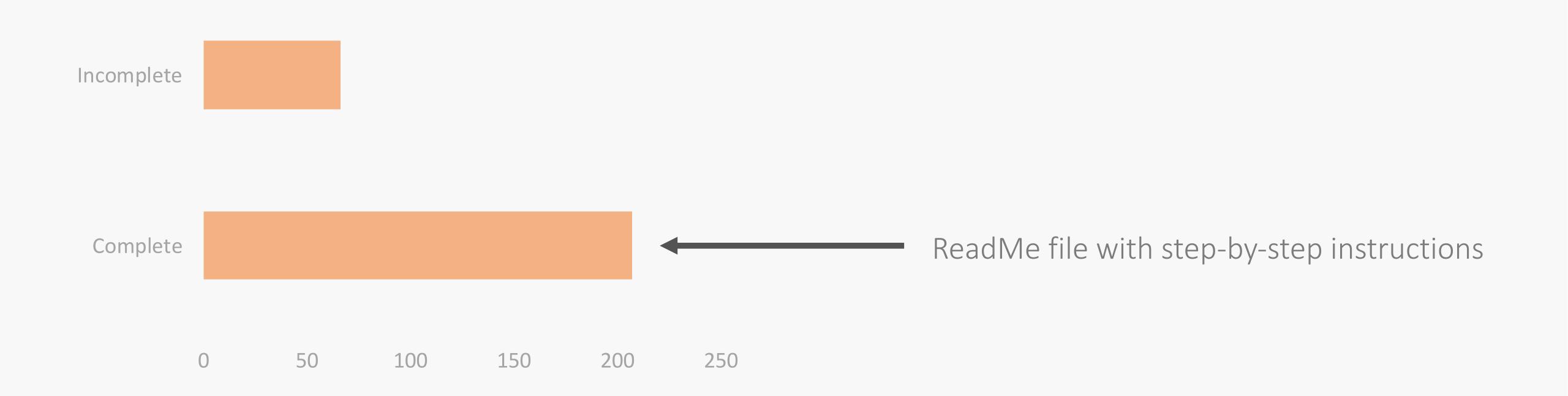
Documentation quality is decent



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Results

Moderate replication success



- 25% total success rate
- 33% confidential data
- 43% successful conditional on available data
- 42% partial conditional on available data

Multiple reasons for unsuccessful reproduction

Year	Missing Data	Corrupted Data	Code Error	Software Unavailable	Other
2009		1			
2010					3
2011					
2012	1	1	1		12
2013					
2014	1			1	
2015					
2016	1				
2017	1				1
2018		1			

1/3 of successful reproductions required complex code moderations



Documentation quality is positively associated with reproductive success

	Binary (1 = Successful Reproduction)
Documentation Quality	0.300*** (0.080)
Constant	0.200*** (0.070)

- OLS
- Confirming Findings/Suspicions of:
 - Chang & Li (2015)
 - McCullough et al. (2006)
 - Stark (2018)

Positive but noisy citation bonus for using confidential data

	Annual Citations			
Avg h-index	3.00***			
Top h-index		1.00***		
Low h-index			2.00	
Confidential Data	17.00***	13.00*	8.00	

- OLS
- High past citations indicate high future citations
- No interaction effect (not shown)

Reproducibility doesn't affect citations

	Log Annual Citations					
Avg h-index	0.20***			0.20***		
Top h-index		0.07***			0.07**	
Low h-index			0.10**			0.09
Successful Reproduction	.70*	0.50	0.50			
Successful/Partial Reproduction				0.40	0.10	-0.10

Recap

American Economic Journal: Applied Economics

"only if the data used in the analysis are clearly and precisely documented and are readily available to any researcher for purposes of replication"

- Reproduction:
 - 25% Success
 - 43% Success (conditional on data)

Thanks