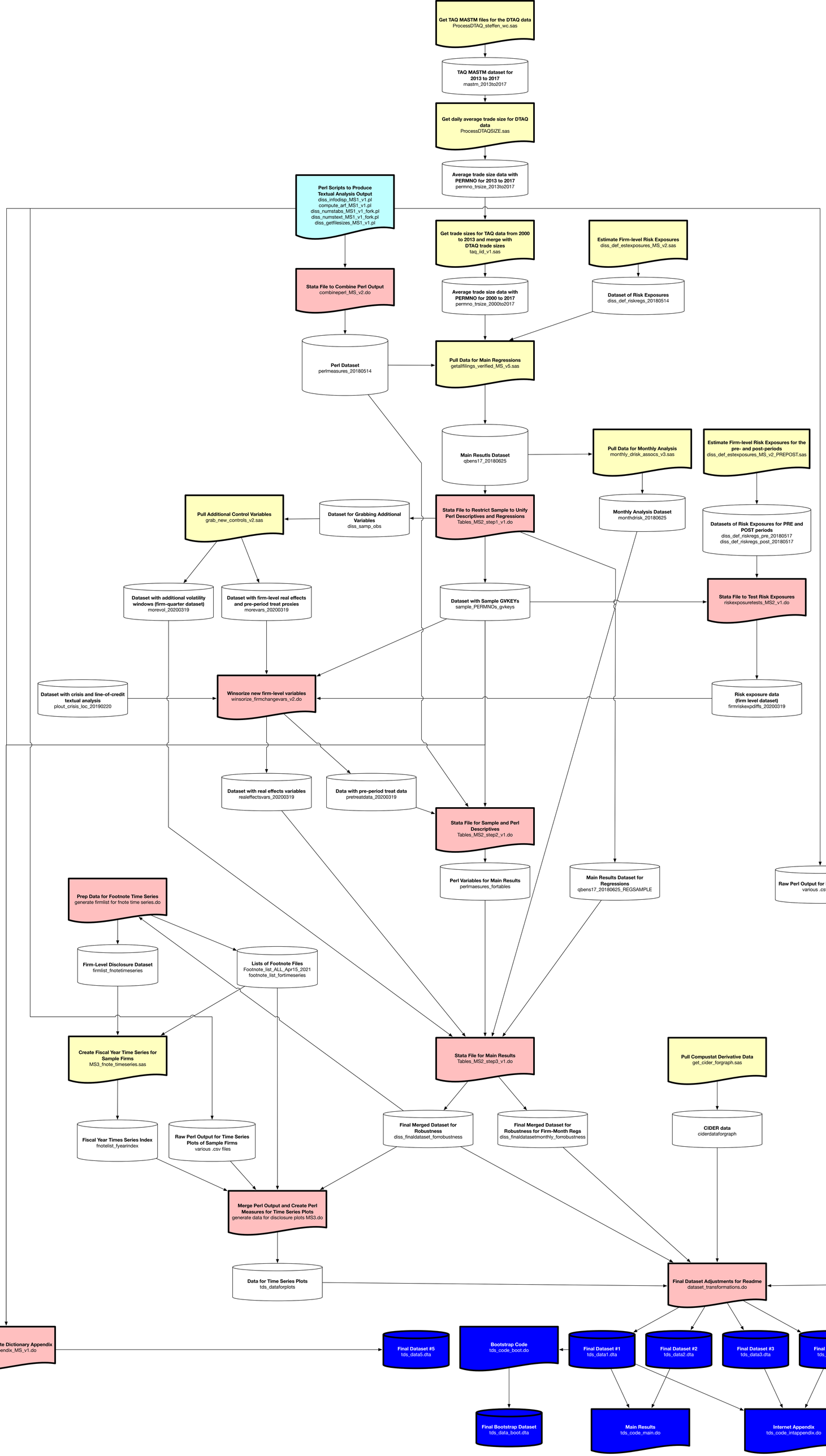
Get TAQ MASTM files for the DTAQ data
ProcessDTAQ_steffen_wc.sas
TAQ MASTM dataset for 2013 to 2017
mastm_2013to2017
Get daily average trade size for DTAQ data
ProcessDTAQSIZE.sas
Average trade size data with PERMNO for 2013 to 2017
permno_trsize_2013to2017
Perl Scripts to Produce Textual Analysis Output
diss_infodisp_MS1_v1.pl
compute_arf_MS1_v1.pl
diss_numstabs_MS1_v1_fork.pl
diss_numstext_MS1_v1_fork.pl
diss_getfilesizes_MS1_v1.pl
Get trade sizes for TAQ data from 2000 to 2013 and merge with DTAQ trade sizes
taq_iid_v1.sas
Estimate Firm-level Risk Exposures
diss_def_estexposures_MS_v2.sas
Stata File to Combine Perl Output
combineperl_MS_v2.do
Average trade size data with PERMNO for 2000 to 2017
permno_trsize_2000to2017
Dataset of Risk Exposures
diss_def_riskregs_20180514
Perl Dataset
perlmeasures_20180514
Pull Data for Main Regressions
getallfilings_verified_MS_v5.sas
Main Resutls Dataset
qbens17_20180625
Pull Data for Monthly Analysis
monthly_drisk_assocs_v3.sas
Estimate Firm-level Risk Exposures for the pre- and post-periods
diss_def_estexposures_MS_v2_PREPOST.sas
Pull Additional Control Variables
grab_new_controls_v2.sas
Dataset for Grabbing Additional Variables
diss_samp_obs
Stata File to Restrict Sample to Unify Perl Descriptives and Regressions
Tables_MS2_step1_v1.do
Monthly Analysis Dataset
monthdrisk_20180625
Datasets of Risk Exposures for PRE and POST periods
diss_def_riskregs_pre_20180517
diss_def_riskregs_post_20180517
Dataset with additional volatility windows (firm-quarter dataset)
morevol_20200319
Dataset with firm-level real effects and pre-period treat proxies
morevars_20200319
Dataset with Sample GVKEYs
sample_PERMNOs_gvkeys
Stata File to Test Risk Exposures
riskexposuretests_MS2_v1.do
Dataset with crisis and line-of-credit textual analysis
plout_crisis_loc_20190220
Winsorize new firm-level variables
winsorize_firmchangevars_v2.do
Risk exposure data (firm level dataset)
firmriskexpdiffs_20200319
Dataset with real effects variables
realeffectsvars_20200319
Data with pre-period treat data
pretreatdata_20200319
Stata File for Sample and Perl Descriptives
Tables_MS2_step2_v1.do
Perl Variables for Main Results
perlmaesures_fortables
Main Results Dataset for Regressions
qbens17_20180625_REGSAMPLE
Prep Data for Footnote Time Series
generate firmlist for fnote time series.do
Firm-Level Disclosure Dataset
firmlist_fnotetimeseries
Lists of Footnote Files
Footnote_list_ALL_Apr15_2021
footnote_list_fortimeseries
Create Fiscal Year Time Series for Sample Firms
MS3_fnote_timeseries.sas
Stata File for Main Results
Tables_MS2_step3_v1.do
Pull Compustat Derivative Data
get_cider_forgraph.sas
Fiscal Year Times Series Index
fnotelist_fyearindex
Raw Perl Output for Time Series Plots of Sample Firms
various .csv files
Final Merged Dataset for Robustness
diss_finaldataset_forrobustness
Final Merged Dataset for Robustness for Firm-Month Regs
diss_finaldatasetmonthly_forrobustness
CIDER data
ciderdataforgraph
Merge Perl Output and Create Perl Measures for Time Series Plots
generate data for disclosure plots MS3.do
Data for Time Series Plots
tds_dataforplots
Final Dataset Adjustments for Readme
dataset_transformations.do
Stata File to Create Dictionary Appendix
dhdict_appendix_MS_v1.do
Final Dataset #5
tds_data5.dta
Bootstrap Code
tds_code_boot.do
Final Dataset #1
tds_data1.dta
Final Dataset #2
tds_data2.dta
Final Dataset #3
tds_data3.dta
Final Dataset #4
tds_data4.dta
Final Bootstrap Dataset
tds_data_boot.dta
Main Results
tds_code_main.do
Internet Appendix
tds_code_intappendix.do
Raw Perl Output for Pseudo Sample
various .csv files
List of Footnotes that have Regression Data
filelist_newpost
Pull Data for Main Regressions: Step 1
getallfilings_verified_MS_v5_newseekedgar_postsamp_v2.sas
Risk Exposure Regressions for Pseudo Sample
diss_def_estexposures_MS_v2_newpost.sas
Merge Perl Output and Create Perl Measures
combineperl_MS_v2_newpost.do
Perl Measures for Pseudo Sample
perlmeasures_newpost_20200408
Main Firm-Quarter Dataset for the Pseudo Analysis
qbens10_newpost
Risk Exposure Regression Data for Pseudo Sample
diss_riskregs_newpost_20200408
Pull Data for Main Regressions: Step 2
getallfilings_verified_MS_v5_newseekedgar_postsamp_v2_step2.sas
Firm-Quarter Dataset for Pseudo Analysis
qbens17_newpost_20200408
Run Regressions for Pseudo Analysis
newpost_analyses.do
Pseudo Analysis Final Dataset
tds_newpostdata
Convert and Merge Individual Years' CSV files with Footnote File Names
convert_csv_to_stata.do
List of Raw Footnote File Names
footnote_list_all
Data Pulled from SeekEdgar
Stata File for Cleaning and Converting CSV output from SeekEdgar with list Footnote File Names
clean_footnotelist_newpost.do
Stata File for Cleaning and Converting CSV output from SeekEdgar with list of 10-Qs and 10-Ks
seekedgar_covertostata.do
seekedgar_covertostata_nodups.do
List of Footnote File Names
footnote_list_all_less
List of 10-Qs and 10-Ks from SeekEdgar
seekedgar_10to20_less
Key to Flowchart Symbols
Intermediate SAS
Intermediate Stata
Intermediate Perl
Final Stata Referenced in Readme
Intermediate Dataset
Final Dataset Referenced in Readme