

1. Code

Do-file name	Purpose
00_master_file:	Executes all codes and generates all results. It also explains the dependencies between do-files.
10_test_stats_clean:	Cleans the raw test statistics collected from sample research papers.
11_p_value_order:	Generates a variable that reflects the order of appearance of p -values in each experimental study. This do-file is automatically called within 10_test_stats_clean .
20_sample:	Generates the baseline sample at both the test-statistic level and the article level.
30_make_figures:	Generates all figures.
31_modify_figures:	Prettifies the figures. This do-file is automatically called within 30_make_figures .
40_make_tables:	Generates all tables.
41_make_tables_bootstrap:	Performs the simulation to generate Table IA5 in the Internet Appendix. This do-file is automatically called within 40_make_tables .

2. Data

Data file name	Content
test_stats_archival.xlsx	Contains the test statistics collected from archival studies.
test_stats_experimental.xlsx	Contains the test statistics collected from experimental studies.
test_stats_vague.xlsx	Contains vague p -values at 0.05 and 0.10 (i.e., $p \leq 0.05$ and $p \leq 0.10$) and their corresponding exact values. These values are used in the analyses in Subsection 5.1.
sample_controls.dta	Contains the control variables used in the baseline regression.

3. log file

log_file.smcl: Generated by executing **00_master_file**.

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