INSTRUCTIONS FOR REPLICATION

The STATA do-files listed below allow the replication of all the tables and figures reported in the manuscript "*Estimating Firm Product Quality using Trade Data*". However, the main dataset used to obtain tables and figures is subject to a confidential agreement. The authors have been granted access to these data after submitting an application to the French Statistical Secrecy Committee and are not allowed to disseminate them. Instructions on how to get access to these confidential data are reported below.

Name of the do-file	Description
master	Define relevant folders and their associated macros, and list the order in which do-files need to be run to replicate the paper.
prepa_tables	Builds the main dataset and all the auxiliary Stata tables used in the paper.
statdes	Produces descriptive statistics shown in table 1 and figure 1.
main_estimation	Performs the main estimations reported in table 2 and 3.
bootstrap	Performs the bootstrap procedure to construct standard errors reported in column 7 of table 3
construction_quality	Constructs the quality estimates from elasticity estimates.
results_postestimation	Constructs all the tables and figures using our quality or elasticity estimates: figure 2 and tables 4 to 9.
Results_appendix	Constructs figures and tables reported in the appendix: figure 3 and tables 10 to 14.

In order to run the set of do-files presented above, the following datasets must be placed in the folder "base" defined in the master.do file.

List of publicly available datasets:

Name of the table	Description
cn8_cn8plus_1997_2010. dta	Correspondence table from actual to harmonized Combined Nomenclature at the 8-digit level. The concordance procedure is described in Van Beveren, Ilke, Andrew B. Bernard and Hylke Vandenbussche (2012)." Concording EU Trade and Production Data over Time". *NBER Working Paper* 8604, and the code can be found on Hylke Vandenbussche's personal webpage: https://www.sites.google.com/site/vandenbusschehylke/concordanc es
countrycodes.xls	Correspondence table between ISO country codes at the 2-digit and 3-digit levels
elast_LIMLhybrid_hs10.d ta	Import elasticities as estimated in *Soderbery, Anson, "Estimating Import Supply and Demand Elasticities: Analysis and Implications," Journal of International Economics, 96(1), May 2015: pp 1-17.* and available on Anson Soderbery's personal webpage: https://web.ics.purdue.edu/~asoderbe/Site/Elasticities_LIML.html
ex_rate.dta	Panel of bilateral exchange rates with Euro from the IMF.
gdp_capita.dta	Country-level gdp per Capita in year 2000 from the IMF.

geo_cepii.dta	CEPII's database containing country-level geographical information.
hs_isic.xls	Correspondence table ISIC rev.2 – HS6
hs6_hs6plus_1992_2010.dta	Correspondence table from actual to harmonized Combined Nomenclature at the 6-digit level. The concordance procedure is described in Van Beveren, Ilke, Andrew B. Bernard and Hylke Vandenbussche (2012)." Concording EU Trade and Production Data over Time". *NBER Working Paper* 8604. and the code can be found on Hylke Vandenbussche's personal webpage: https://www.sites.google.com/site/vandenbusschehylke/concordances
ladder_hs10_rep.dta	Quality ladders from Khandelwal, A. (2010). The long and short (of) quality ladders. *The Review of Economic Studies*, 77(4), 1450-1476. and available on Amit Khandelwal's personal webpage: https://sites.google.com/view/amitkhandelwal/research
rauch_hs6.dta	Rauch (1999) Product Classification at the 6-digit level of the HS classification, available from James Rauch's personal webpage: https://econweb.ucsd.edu/~jrauch/rauch_classification.html
sutton_isic_rev2.dta	Sutton (2012)'s measure of vertical differentiation. Hand-coded from Kugler, M. and E. Verhoogen (2012): "Prices, Plant Size, and Product Quality," *The Review of Economic Studies*, 79, 307–339. From column (1) of table A3 in the online appendix available here: http://www.columbia.edu/~ev2124/research/Kugler&VerhoogenRESt ud2012-appendix.pdf.

List of proprietary or non-publicly available datasets:

Name of the table	Description
base_export.dta	French export customs data from the period 1995-2010. Available after request to the from the "*Comité du Secret Statistique*" (see information below).
base_import.dta	French import customs data from the period 1995-2010. Available after request to the from the "*Comité du Secret Statistique*" (see information below).
brn_quality.dta	Firm-level data ("Benefices Reels Normaux) from France (1995-2007). Available after request to the from the "*Comité du Secret Statistique*" (see information below).
baci92_8915.dta	Product-level trade flows from the BACI dataset, available from the CEPII (more information to obtain access at http://www.cepii.fr/cepii/en/bdd_modele/presentation.asp?id=1)
juhlin_all.dta	Wine ratings from the Champagne guide by Juhlin (2008). This dataset was constructed for Crozet, M., K. Head, and T. Mayer (2012): "Quality Sorting and Trade: Firm-level Evidence for French Wine," Review of Economic Studies, 79, 609–644, and was kindly provided by the authors.

How to get access to confidential data

In order to get access to the confidential data used in this paper, the interested reader has to fill a registration form (available here: https://www.comite-du-secret.fr/?page_id=213) and send it to the data producer (INSEE for the data used in this paper). After the preliminary validation from the data provider, the registration form has to be sent to the "*Comité du Secret Statistique*", who is in charge of the final validation.

Upon the final validation, the "*Comité du Secret Statistique*" will send the confidentiality contracts to sign and send back. Afterwards, the CASD will contact the user to deliver the remote access material (i.e. box and personal card giving access to the data). Importantly, there are constraints on the physical location of the boxes for secured remote access. To the best of our knowledge, they can only be used in the European Union, the United States and Canada.

More details on how getting the confidential data are available here: https://www.comite-du-secret.fr/wp/?page_id=211