

Erratum: Practical and Effective Approaches to Dealing with Clustered Data*

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April 1, 2018

In our replication of Hainmueller, Hiscox and Sequeira (2015), we compared inferences drawn from cluster-robust standard errors (CRSEs) to those of pairs cluster bootstrapped t -statistics (PCBSTs) and cluster-adjusted t -statistics (CATs). However, John Jackson reported to us that the 95% confidence intervals using cluster-robust standard errors (CRSEs) that we reported in Appendix J, Table 6 are actually 90% confidence intervals (the level originally specified in the replication code for Hainmueller, Hiscox and Sequeira (2015)). The 95% confidence intervals for CATs and PCBSTs that we report are accurate. An updated version of Appendix J, Table 6 is reported below in Table 1.

On the basis of our original analysis, we originally reported (on page 16 of the FirstView manuscript) that 95% confidence intervals were 20% wider when using PCBSTs and 46% wider when using CATs compared to CRSEs. However, our corrected analysis shows substantively near-identical results for CRSEs and PCBSTs. When using CATs, 95% confidence intervals are almost 22% wider compared to CRSEs.

References

Hainmueller, Jens, Michael Hiscox and Sandra Sequeira. 2015. “Consumer Demand for the Fair Trade Label: Evidence from a Field Experiment.” *Review of Economics and Statistics* forthcoming.

*We thank John Jackson of the University of Michigan for bringing this erratum to our attention.

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Table 1: Effect of Fair Trade Label of Sales of Test Coffees (Table 5, Column 1 from Hainmueller, Hiscox and Sequeira (2015)) with corrected 95% CRSE Confidence Intervals

	coefficient	uncertainty estimates (95% CIs and two-tailed p -values)		
		CRSE	PCBST	CAT
fair trade label	0.103	[.0301, 0.175] $p = 0.007$	[0.0303, 0.175] $p = 0.007$	[0.0486, 0.225] $p = 0.004$

This table reports the results of a fixed effects linear regression model. The constant, week fixed effects, and product-store fixed effects were included in the analysis but omitted in this table.