

方程 (16)、(17)

```
sort region year
egen id = group( region )
xtset id year
xtreg gvcpc w u v dgr i.year, fe
est tab, t(%12.4f)
xtreg gvcpc w u v dgr gdpp pop i.year, fe
est tab, t(%12.4f)
```

方程 (18)

两年

```
sort region year
egen id = group( region )
xtset id year
xtreg gvcpc w u v dgr i.year, fe
est tab, t(%12.4f)
```

四年

```
sort region year
egen id = group( region )
xtset id year
xtreg gvcpc w u v dgr i.year, fe
est tab, t(%12.4f)
```

门槛回归

```
sort region year
egen id = group( region )
xtset id year
xthreg gvcpc w v dgr, rx(u) qx(w) thnum(3) grid(400) trim(0.01 0.01 0.05) bs(500 500) thlevel(95)
xthreg gvcpc w u dgr, rx(v) qx(w) thnum(3) grid(400) trim(0.01 0.01 0.05) bs(500 500) thlevel(95)
xthreg gvcpc w v dgr, rx(u) qx(w) thnum(1) grid(400) trim(0.01) bs(500) thlevel(95)
est tab, t(%12.4f)
xthreg gvcpc w u dgr, rx(v) qx(w) thnum(1) grid(400) trim(0.01) bs(500) thlevel(95)
est tab, t(%12.4f)
```