

# README

**Paper:** An Exact and Robust Conformal Inference Method for Counterfactual and Synthetic Controls

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The supplemental material for the article contains the Online Supplemental Appendix to the paper and code and data to replicate all analyses.

The supplemental material consists of the following files:

`supplement_conformal_final.pdf`

Online Supplemental Appendix to the paper including additional results, simulations studies, and all proofs.

`app_cunninghamshah_final.R`

R script to replicate the application, where we reanalyze the data in Cunningham and Shah (2018, Review of Economic Studies).

`logfemrate.txt`

Data for the empirical application obtained from Scott Cunningham and Manisha Shah.

`simple_illustration_graph_final.R`

R script to generate the figures illustrating the difference in performance between imposing and not imposing the null hypothesis for estimation.

`functions_conformal_final.R`

R script with generic conformal inference functions used by the other scripts.

`simulations_conformal_final.R`

R script to replicate the Monte Carlo simulations reported in the Appendix.

All computations have been performed using the statistical software R. The codes were tested using R version 4.0.3 on macOS Big Sur.

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