

Title

rdms — Analysis of Regression Discontinuity Designs with Multiple Scores.

Syntax

rdms depvar runvar1 [runvar2 treatvar] [if] [in], cvar(cvar1 [cvar2]) [
 range(range1 [range2]) xnorm(string) fuzzy(string) derivvar(string)
 pooled_opt(string) pvar(string) qvar(string) hvar(string) hrightvar(string)
 bvar(string) brightvar(string) rhovar(string) covsvar(string)
 covsdropvar(string) kernelvar(string) weightsvar(string) bwselectvar(string)
 scaleparvar(string) scaleregulvar(string) masspointsvar(string)
 bwcheckvar(string) bwrestrictvar(string) stdvarsvar(string) vcevar(string)
 level(#) plot graph_opt(string)]

Description

rdms provides tools to analyze regression discontinuity (RD) designs with multiple
scores. For methodological background see Keele and Titiunik (2015),
Cattaneo, Keele, Titiunik and Vazquez-Bare (2016), and Cattaneo, Keele,
Titiunik and Vazquez-Bare (2021). It also computes alternative estimation and
inference procedures available in the literature.

If only runvar1 is specified, rdms analyzes an RD design with cumulative cutoffs in which a unit gets different dosages of a treatment depending on the value of runvar1. If runvar1, runvar2 and treatvar are specified, rdms analyzes an RD design with two running variables in which units with treatvar equal to one are treated.

Companion commands are: \underline{rdmc} for multi-cutoff RD estimation and inference, and $\underline{rdmcplot}$ for multi-cutoff RD plots.

A detailed introduction to this command is given in $\underline{\text{Cattaneo, Titiunik and }}$ $\underline{\text{Vazquez-Bare (2020)}}$.

Companion \underline{R} functions are also available \underline{here} .

This command employs the Stata (and R) package <u>rdrobust</u> for underlying calculations. See <u>Calonico</u>, <u>Cattaneo and Titiunik</u> (2014), <u>Calonico</u>, <u>Cattaneo and Titiunik</u> (2015), and <u>Calonico</u>, <u>Cattaneo</u>, <u>Farrell and Titiunik</u> (2017) for more details.

Related Stata and R packages useful for inference in RD designs are described in the following website:

https://rdpackages.github.io/

Options |

- Estimand

cvar(string) specifies the numeric variable cvar1 containing the RD cutoff for indepvar in a cumulative cutoffs setting, or the two scores cvar1 and cvar2 in a two-score setting.

range(range1 [range2]) specifies the range of the running variable to be used for
 estimation around each cutoff. Specifying only one variable implies using the
 same range at each side of the cutoff.

xnorm(string) specifies the normalized running variable to estimate pooled effect.

fuzzy(string) indicates a fuzzy design. See rdrobust for details.

derivvar(string) a variable of length equal to the number of different cutoffs
 that specifies the order of the derivative for rdrobust to calculate
 cutoff-specific estimates. See rdrobust for details.

- $pooled_opt(string)$ specifies the options to be passed to rdrobust to calculate pooled estimates. See rdrobust for details.
 - Local Polynomial Regression
- pvar(string) a variable of length equal to the number of different cutoffs that
 specifies the order of the polynomials for rdrobust to calculate
 cutoff-specific estimates. See rdrobust for details.
- qvar(string) a variable of length equal to the number of different cutoffs that
 specifies the order of the polynomials for bias estimation for rdrobust to
 calculate cutoff-specific estimates. See rdrobust for details.
- hvar(string) a variable of length equal to the number of different cutoffs that
 specifies the bandwidths for rdrobust to calculate cutoff-specific estimates.
 When hrightvar is specified, hvar indicates the bandwidth to the left of the
 cutoff. When hrightvar is not specified, the same bandwidths are used at each
 side. See rdrobust for details.
- hrightvar(string) a variable of length equal to the number of different cutoffs
 that specifies the bandwidths to the right of the cutoff for rdrobust to
 calculate cutoff-specific estimates. When hrightvar is not specified, the
 bandwidths in hvar are used at each side. See rdrobust for details.
- bvar(string) a variable of length equal to the number of different cutoffs that
 specifies the bandwidths for bias estimation for rdrobust to calculate
 cutoff-specific estimates. When brightvar is specified, bvar indicates the
 bandwidth to the left of the cutoff. When brightvar is not specified, the
 same bandwidths are used at each side. See rdrobust for details.
- brightvar(string) a variable of length equal to the number of different cutoffs
 that specifies the bandwidths for bias estimation to the right of the cutoff
 for rdrobust to calculate cutoff-specific estimates. When brightvar is not
 specified, the bandwidths in bvar are used at each side. See rdrobust for
 details.
- rhovar(string) a variable of length equal to the number of different cutoffs that
 specifies the value of rho for rdrobust to calculate cutoff-specific
 estimates. See rdrobust for details.
- $\underline{\mathtt{covsvar}}(string)$ a variable of length equal to the number of different cutoffs that specifies the covariates for $\mathtt{rdrobust}$ to calculate cutoff-specific estimates. See $\underline{\mathtt{rdrobust}}$ for details.
- covsdropvar(string) a variable of length equal to the number of different cutoffs
 that specifies whether collinear covariates should be dropped. See <u>rdrobust</u>
 for details.
- kernelvar(string) a variable of length equal to the number of different cutoffs
 that specifies the kernels for rdrobust to calculate cutoff-specific
 estimates. See rdrobust for details.
- weightsvar(string) a variable of length equal to the number of different cutoffs
 that specifies the weights for rdrobust to calculate cutoff-specific
 estimates. See rdrobust for details.

Bandwidth Selection

- bwselectvar(string) a variable of length equal to the number of different cutoffs
 that specifies the bandwidth selection method for rdrobust to calculate
 cutoff-specific estimates. See rdrobust for details.

- scaleregulvar(string) a variable of length equal to the number of different
 cutoffs that specifies the value of scaleregul for rdrobust to calculate
 cutoff-specific estimates. See rdrobust for details.
- masspointsvar(string) a variable of length equal to the number of different
 cutoffs that specifies how to handle repeated values in the running variable.
 See rdrobust for details.
- bwcheckvar(string) a variable of length equal to the number of different cutoffs
 that specifies the value of bwcheck. See rdrobust for details.
- bwrestrictvar(string) a variable of length equal to the number of different
 cutoffs that specifies whether computed bandwidths are restricted to the range
 of runvar. See rdrobust for details.
- <u>stdvars</u>var(string) a variable of length equal to the number of different cutoffs that specifies whether depvar and runvar are standardized. See <u>rdrobust</u> for details.

```
_____ Variance-Covariance Estimation
```

- vcevar(string) a variable of length equal to the number of different cutoffs that
 specifies the variance-covariance matrix estimation method for rdrobust to
 calculate cutoff-specific estimates. See rdrobust for details.
- level(#) specifies the confidence level for confidence intervals. See rdrobust
 for details.

```
Plot
```

plot plots the pooled and cutoff-specific estimates.

graph_opt(string) options to be passed to the graph when plot is specified.

Examples

```
Standard use of rdms for cumulative cutoffs
. rdms yvar xvar, c(cvar)

rdms with plot
. rdms yvar xvar, c(cvar) plot

Standard use of rdms for multiple scores
. rdms yvar xvarl xvar2 treatvar, c(cvar)
```

Saved results

 ${f rdms}$ saves the following in ${f e}$ ():

```
Matrices

e(b) bias-corrected coefficient vector

e(V) robust variance-covariance matrix of the estimators

e(coefs) conventional coefficient vector

e(pv_rb) robust p-value vector

e(CI_rb) bias-corrected confidence intervals

e(H) vector of bandwidths at each side of each cutoff

e(sampsis) vector of sample sizes at each side of each cutoff
```

References

Stata Journal 17(2): 372-404.

Software for Regression Discontinuity Designs.

- Calonico, S., M. D. Cattaneo, M. H. Farrell, and R. Titiunik. 2017. rdrobust:
- Calonico, S., M. D. Cattaneo, and R. Titiunik. 2014. Robust Data-Driven Inference in the Regression-Discontinuity Design.

 Stata Journal 14(4): 909-946.
- Calonico, S., M. D. Cattaneo, and R. Titiunik. 2015. rdrobust: An R Package for Robust Nonparametric Inference in Regression-Discontinuity Designs.

 R Journal 7(1): 38-51.
- Cattaneo, M. D., L. Keele, R. Titiunik, and G. Vazquez-Bare. 2016. <u>Interpreting Regression Discontinuity Designs with Multiple Cutoffs</u>.

 Journal of Politics 78(4): 1229-124.
- Cattaneo, M. D., L. Keele, R. Titiunik, and G. Vazquez-Bare. 2021. Extrapolating Treatment Effects in Multi-Cutoff Regression Discontinuity Designs. Journal of American Statistical Association, forthcoming.
- Cattaneo, M. D., R. Titiunik, and G. Vazquez-Bare. 2020. <u>Analysis of Regression Discontinuity Designs with Multiple Cutoffs or Multiple Scores</u>.

 Working paper.
- Keele, L., and R. Titiunik. 2015. Geographic Boundaries as Regression
 Discontinuities.
 Political Analysis 23(1): 127-155.

<u>Authors</u>

- Matias D. Cattaneo, Princeton University, Princeton, NJ. cattaneo@princeton.edu.
- Rocio Titiunik, Princeton University, Princeton, NJ. titiunik@princeton.edu.
- Gonzalo Vazquez-Bare, UC Santa Barbara, Santa Barbara, CA. gvazquez@econ.ucsb.edu.