

```

name: <unnamed>
log: /Users/admin/Dropbox/RDHonest_TimArmstrong/RDHonest-vStata/current ver:
> _test.smcl
log type: smcl
opened on: 15 Aug 2022, 13:09:31

```

```

1 .
2 . *****
3 . // 1. Lee08
4 . qui: use `"$\{datadir\}/lee08.dta"', clear

5 .
6 . // 1.1 uni kernel
7 . rdhonest voteshare margin, m(0.1) kernel("uni") h(10)

```

Honest inference: **SHARP** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
6.05677353	1.72376825	1.19052699	2.37473029	9.73881678

95% One-sided Conf. intervals: (2.37476265 , Inf), (-Inf, 9.73878442)

Bandwidth: 10

Number of effective observations: 1209

Parameters:

Cutoff: 0

Kernel: uniform

Optimization criterion: MSE

Standard error estimation method: NN

Maximum leverage for estimated parameter: .003703381

Smootheness constant M: .1

Dependent variable: **voteshare**

Running variable: **margin**

```

8 .
9 . // 1.1.1 uni kernel + optimal h
10 . rdhonest voteshare margin, m(0.1) kernel("uni")

```

Honest inference: **SHARP** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
5.97398151	.850259518	1.43299882	2.73601889	9.21194414

95% One-sided Conf. intervals: (2.76664868 , Inf), (-Inf, 9.18131434)

Bandwidth (optimized): 6.91475868

Number of effective observations: 843

Parameters:

Cutoff: 0
 Kernel: **uniform**
 Optimization criterion: **MSE**
 Standard error estimation method: **NN**
 Maximum leverage for estimated parameter: **.005503345**
 Smootherness constant M: **.1**

Dependent variable: **voteshare**
 Running variable: **margin**

11 . rdhonest voteshare margin, m(0.1) kernel("uni") opt_criterion("OCI")

Honest inference: **SHARP** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
4.88998924	.572475838	1.55210007	1.65199641	8.12798208

95% One-sided Conf. intervals: (1.76453597 , Inf), (-Inf, 8.01544252)
 Bandwidth (optimized): **5.77180088**
 Number of effective observations: **701**

Parameters:

Cutoff: 0
 Kernel: **uniform**
 Optimization criterion: **OCI**, with beta .8
 Standard error estimation method: **NN**
 Maximum leverage for estimated parameter: **.007011609**
 Smootherness constant M: **.1**

Dependent variable: **voteshare**
 Running variable: **margin**

12 . rdhonest voteshare margin, m(0.1) kernel("uni") opt_criterion("FLCI")

Honest inference: **SHARP** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
5.57055475	.890553506	1.4221318	2.31590621	8.82520329

95% One-sided Conf. intervals: (2.34080259 , Inf), (-Inf, 8.80030691)
 Bandwidth (optimized): **7.10620284**
 Number of effective observations: **863**

Parameters:

Cutoff: 0
 Kernel: **uniform**
 Optimization criterion: **FLCI**
 Standard error estimation method: **NN**
 Maximum leverage for estimated parameter: **.005349821**
 Smootherness constant M: **.1**

Dependent variable: **voteshare**

Running variable: **margin**

```
13 .
14 . // 1.1.2 uni kernel + optimal h + without M + est_w saved as wgt
15 . rdhonest voteshare margin, kernel("uni") savew("wgt")
```

Honest inference: **SHARP** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
4.79816988	.891210516	1.57140644	1.2829887	8.31335106

95% One-sided Conf. intervals: (1.32222577 , Inf), (-Inf, **8.27411398**)

Bandwidth (optimized): **6.01199567**

Number of effective observations: **728**

Parameters:

Cutoff: **0**

Kernel: **uniform**

Optimization criterion: **MSE**

Standard error estimation method: **NN**

Maximum leverage for estimated parameter: **.006421319**

Smootheness constant M (estimated): **.142810807**

Dependent variable: **voteshare**

Running variable: **margin**

Generated variables:

Estimated weight: **wgt**

```
16 .
17 . // 1.2 tri kernel
18 . rdhonest voteshare margin, m(0.1) kernel("tri") h(10)
```

Honest inference: **SHARP** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
5.93672596	1.05606425	1.23301022	2.84789393	9.02555799

95% One-sided Conf. intervals: (2.85254037 , Inf), (-Inf, **9.02091154**)

Bandwidth: **10**

Number of effective observations: **1003.37472**

Parameters:

Cutoff: **0**

Kernel: **triangular**

Optimization criterion: **MSE**

Standard error estimation method: **NN**

Maximum leverage for estimated parameter: **.007243217**

Smoothness constant M: .1

Dependent variable: **voteshare**

Running variable: **margin**

```
19 .
20 . // 1.2.1 tri kernel + optimal h
21 . rdhonest voteshare margin, m(0.1) kernel("tri")
```

Honest inference: **SHARP** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
5.93665377	.832266594	1.29441808	2.95483117	8.91847638

95% One-sided Conf. intervals: (2.9752589 , Inf), (-Inf, **8.89804865**)

Bandwidth (optimized): **8.84855171**

Number of effective observations: **889.051245**

Parameters:

Cutoff: **0**

Kernel: **triangular**

Optimization criterion: **MSE**

Standard error estimation method: **NN**

Maximum leverage for estimated parameter: **.008236342**

Smoothness constant M: .1

Dependent variable: **voteshare**

Running variable: **margin**

```
22 . rdhonest voteshare margin, m(0.1) kernel("tri") opt_criterion("OCI")
```

Honest inference: **SHARP** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
5.82265043	.575826613	1.38202457	2.89467975	8.75062111

95% One-sided Conf. intervals: (2.9735957 , Inf), (-Inf, **8.67170516**)

Bandwidth (optimized): **7.42934716**

Number of effective observations: **737.592837**

Parameters:

Cutoff: **0**

Kernel: **triangular**

Optimization criterion: **OCI**, with beta .8

Standard error estimation method: **NN**

Maximum leverage for estimated parameter: **.009973466**

Smoothness constant M: .1

Dependent variable: **voteshare**

Running variable: **margin**

```
23 . rdhonest voteshare margin, m(0.1) kernel("tri") opt_criterion("FLCI")
```

Honest inference: **SHARP** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
5.95445705	.883482126	1.27874983	2.95272674	8.95618736

95% One-sided Conf. intervals: (2.96761863 , Inf), (-Inf, 8.94129547)

Bandwidth (optimized): 9.11159306

Number of effective observations: 917.823736

Parameters:

Cutoff: 0

Kernel: **triangular**

Optimization criterion: **FLCI**

Standard error estimation method: **NN**

Maximum leverage for estimated parameter: .007988219

Smootheness constant M: .1

Dependent variable: **voteshare**

Running variable: **margin**

```
24 .
```

```
25 . cap drop wgt /*for the dofile to run*/
```

```
26 . // 1.2.2 tri kernel + optimal h + without M + est_w saved as wgt
```

```
27 . rdhonest voteshare margin, kernel("tri") savew("wgt")
```

Honest inference: **SHARP** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
5.84973224	.88800705	1.36588331	2.69443541	9.00502906

95% One-sided Conf. intervals: (2.71504707 , Inf), (-Inf, 8.98441741)

Bandwidth (optimized): 7.71506984

Number of effective observations: 764.559585

Parameters:

Cutoff: 0

Kernel: **triangular**

Optimization criterion: **MSE**

Standard error estimation method: **NN**

Maximum leverage for estimated parameter: .009560868

Smootheness constant M (estimated): .142810807

Dependent variable: **voteshare**

Running variable: **margin**

Generated variables:

Estimated weight: **wgt**

```

28 .
29 . // 1.3 display option tests and by option tests
30 . // 1.3.1 by option (psuedo categories)
31 . qui{

32 . bys bygrp: rdhonest voteshare margin, m(0.1) kernel("uni") h(10)

```

-> bygrp = 0

Honest inference: **SHARP** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
5.27567752	1.71837784	1.63811092	.861406093	9.68994895

95% One-sided Conf. intervals: (.862846988 , Inf), (-Inf, 9.68850806)

Bandwidth: **10**

Number of effective observations: **604**

Parameters:

Cutoff: **0**

Kernel: **uniform**

Optimization criterion: **MSE**

Standard error estimation method: **NN**

Maximum leverage for estimated parameter: **.007626798**

Smootheness constant M: **.1**

Dependent variable: **voteshare**

Running variable: **margin**

-> bygrp = 1

Honest inference: **SHARP** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
6.80020499	1.72728041	1.77634908	2.14825205	11.4521579

95% One-sided Conf. intervals: (2.15109035 , Inf), (-Inf, 11.4493196)

Bandwidth: **10**

Number of effective observations: **605**

Parameters:

Cutoff: **0**

Kernel: **uniform**

Optimization criterion: **MSE**

Standard error estimation method: **NN**

Maximum leverage for estimated parameter: **.00719001**

Smoothness constant M: .1

Dependent variable: **voteshare**

Running variable: **margin**

33 . bys bygrp: rdhonest voteshare margin, m(0.1) kernel("uni") h(10) savew("wgt")

-> bygrp = 0

Honest inference: **SHARP** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
5.27567752	1.71837784	1.63811092	.861406093	9.68994895

95% One-sided Conf. intervals: (.862846988 , Inf), (-Inf, **9.68850806**)

Bandwidth: **10**

Number of effective observations: **604**

Parameters:

Cutoff: **0**

Kernel: **uniform**

Optimization criterion: **MSE**

Standard error estimation method: **NN**

Maximum leverage for estimated parameter: **.007626798**

Smoothness constant M: .1

Dependent variable: **voteshare**

Running variable: **margin**

Generated variables:

Estimated weight: **wgt**

-> bygrp = 1

Honest inference: **SHARP** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
6.80020499	1.72728041	1.77634908	2.14825205	11.4521579

95% One-sided Conf. intervals: (2.15109035 , Inf), (-Inf, **11.4493196**)

Bandwidth: **10**

Number of effective observations: **605**

Parameters:

Cutoff: **0**

Kernel: **uniform**

Optimization criterion: **MSE**

Standard error estimation method: **NN**

Maximum leverage for estimated parameter: **.00719001**
 Smootherness constant M: **.1**

Dependent variable: **voteshare**
 Running variable: **margin**

Generated variables:
 Estimated weight: **wgt**

```
34 .
35 . // 1.3.2 hide parameters
36 . rdhonest voteshare margin, m(0.1) kernel("uni") h(10) noparam
```

Honest inference: **SHARP** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
6.05677353	1.72376825	1.19052699	2.37473029	9.73881678

95% One-sided Conf. intervals: (**2.37476265** , Inf), (-Inf, **9.73878442**)
 Bandwidth: **10**
 Number of effective observations: **1209**

Dependent variable: **voteshare**
 Running variable: **margin**

```
37 .
38 . // 1.3.3 show iteration log
39 . rdhonest voteshare margin, m(0.1) kernel("tri") iter1
Iteration 0: f(p) = 3.2843434
Iteration 1: f(p) = 3.2545513
Iteration 2: f(p) = 3.2537915
Iteration 3: f(p) = 3.2537877
Iteration 4: f(p) = 3.2537877
```

Honest inference: **SHARP** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
5.93665377	.832266594	1.29441808	2.95483117	8.91847638

95% One-sided Conf. intervals: (**2.9752589** , Inf), (-Inf, **8.89804865**)
 Bandwidth (optimized): **8.84855171**
 Number of effective observations: **889.051245**

Parameters:
 Cutoff: **0**
 Kernel: **triangular**
 Optimization criterion: **MSE**
 Standard error estimation method: **NN**
 Maximum leverage for estimated parameter: **.008236342**
 Smootherness constant M: **.1**

Dependent variable: **voteshare**

Running variable: **margin**

```

40 .
41 . *****
42 . // 2. rcp
43 . qui: use `"{datadir}/rcp.dta"', clear

44 .
45 . // 2.1 uni kernel
46 . rdhonest cn (retired=elig_year), m(4 0.4) kernel("uni") h(3)

```

Honest inference: **FUZZY** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-6081.32789	24908.345	3330.31152	-36467.5479	24304.8921

95% One-sided Conf. intervals: (-36467.5479, Inf), (-Inf, **24304.8921**)

First-stage estimate: **.330652239**

Bandwidth: **3**

Number of effective observations: **2859**

Parameters:

Cutoff: **0**

Kernel: **uniform**

Optimization criterion: **MSE**

Standard error estimation method: **NN**

Maximum leverage for estimated parameter: **.001148573**

Smootheness constant M (first-stage): **.4**

Smootheness constant M (reduced-form): **4**

Dependent variable: **cn**

Running variable: **elig_year**

Treatment variable: **retired**

```

47 .
48 . // 2.1.1 uni kernel + optimal h
49 . rdhonest cn (retired=elig_year), m(4 0.4) kernel("uni") t0(0)

```

Honest inference: **FUZZY** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-3041.98487	119639.281	721.142172	-123867.44	117783.47

95% One-sided Conf. intervals: (-123867.44, Inf), (-Inf, **117783.47**)

First-stage estimate: **.501984619**

Bandwidth (optimized): **15**

Number of effective observations: **16531**

Parameters:

Cutoff: **0**

Kernel: **uniform**

Optimization criterion: **MSE**

Standard error estimation method: **NN**

Maximum leverage for estimated parameter: **.000272655**

Smootheness constant M (first-stage): **.4**

Smootheness constant M (reduced-form): **4**

Dependent variable: **cn**

Running variable: **elig_year**

Treatment variable: **retired**

50 . rdhonest cn (retired=elig_year), m(4 0.4) kernel("uni") t0(0) opt_criterion("OCI")

Honest inference: **FUZZY** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf. intervals]
-2372.75338	82919.9153	792.503945	-86596.2216 81850.7149

95% One-sided Conf. intervals: (-86596.2216, Inf), (-Inf, **81850.7149**)

First-stage estimate: **.479008759**

Bandwidth (optimized): **14**

Number of effective observations: **14923**

Parameters:

Cutoff: **0**

Kernel: **uniform**

Optimization criterion: **OCI**, with beta **.8**

Standard error estimation method: **NN**

Maximum leverage for estimated parameter: **.000308509**

Smootheness constant M (first-stage): **.4**

Smootheness constant M (reduced-form): **4**

Dependent variable: **cn**

Running variable: **elig_year**

Treatment variable: **retired**

51 . rdhonest cn (retired=elig_year), m(4 0.4) kernel("uni") t0(0) opt_criterion("FLCI")

Honest inference: **FUZZY** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf. intervals]
-3273.64811	141925.173	702.843267	-146354.895 139807.599

95% One-sided Conf. intervals: (-146354.895, Inf), (-Inf, **139807.599**)

First-stage estimate: **.500478044**

Bandwidth (optimized): **16**

Number of effective observations: **17524**

```
-----
```

Cutoff: **0**
 Kernel: **uniform**
 Optimization criterion: **FLCI**
 Standard error estimation method: **NN**
 Maximum leverage for estimated parameter: **.000260008**
 Smootherness constant M (first-stage): **.4**
 Smootherness constant M (reduced-form): **4**

Dependent variable: **cn**
 Running variable: **elig_year**
 Treatment variable: **retired**

```
52 .
53 . // 2.1.2 uni kernel + optimal h + without M + est_w saved as wgt
54 . rdhonest cn (retired=elig_year), kernel("uni") t0(0) savew("wgt")
```

Honest inference: **FUZZY** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-4101.28302	2305.5557	2288.74466	-10174.2817	1971.71564

95% One-sided Conf. intervals: **(-10171.4887, Inf), (-Inf, 1968.92264)**
 First-stage estimate: **.323809965**
 Bandwidth (optimized): **5**
 Number of effective observations: **5018**

Parameters:

Cutoff: **0**
 Kernel: **uniform**
 Optimization criterion: **MSE**
 Standard error estimation method: **NN**
 Maximum leverage for estimated parameter: **.000763565**
 Smootherness constant M (first-stage, estimated): **.008178929**
 Smootherness constant M (reduced-form, estimated): **67.2320533**

Dependent variable: **cn**
 Running variable: **elig_year**
 Treatment variable: **retired**

Generated variables:

Estimated weight: **wgt**

```
55 .
56 . // 2.2 tri kernel
57 . rdhonest cn (retired=elig_year), m(4 0.4) kernel("tri") h(3)
```

Honest inference: **FUZZY** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
----------	--------------	------------	-------------	-------------

95% One-sided Conf. intervals: (-26698.5649, Inf), (-Inf, 17450.824)
 First-stage estimate: .291631727
 Bandwidth: 3
 Number of effective observations: 1867

Parameters:

Cutoff: 0
 Kernel: **triangular**
 Optimization criterion: **MSE**
 Standard error estimation method: **NN**
 Maximum leverage for estimated parameter: .001285804
 Smootherness constant M (first-stage): .4
 Smootherness constant M (reduced-form): 4

Dependent variable: **cn**
 Running variable: **elig_year**
 Treatment variable: **retired**

58 .
 59 . // 2.2.1 tri kernel + optimal h
 60 . rdhonest cn (retired=elig_year), m(4 0.4) kernel("tri") t0(0)
 numerical derivatives are approximate
 flat or discontinuous region encountered

Honest inference: **FUZZY** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-3265.39147	135893.838	738.635501	-140374.176	133843.393

95% One-sided Conf. intervals: (-140374.176, Inf), (-Inf, 133843.393)
 First-stage estimate: .472339715
 Bandwidth (optimized): 20.0998119
 Number of effective observations: 17348.0832

Parameters:

Cutoff: 0
 Kernel: **triangular**
 Optimization criterion: **MSE**
 Standard error estimation method: **NN**
 Maximum leverage for estimated parameter: .000390641
 Smootherness constant M (first-stage): .4
 Smootherness constant M (reduced-form): 4

Dependent variable: **cn**
 Running variable: **elig_year**
 Treatment variable: **retired**

61 . rdhonest cn (retired=elig_year), m(4 0.4) kernel("tri") opt_criterion("OCI") t0(0)
 numerical derivatives are approximate

Honest inference: **FUZZY** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-2669.3215	90025.9302	822.041871	-94047.3902	88708.7472

95% One-sided Conf. intervals: (-94047.3902, Inf), (-Inf, 88708.7472)

First-stage estimate: .459890906

Bandwidth (optimized): 17.4729304

Number of effective observations: 15268.1575

Parameters:

Cutoff: 0

Kernel: **triangular**

Optimization criterion: **OCI**, with beta .8

Standard error estimation method: **NN**

Maximum leverage for estimated parameter: .000451407

Smootheness constant M (first-stage): .4

Smootheness constant M (reduced-form): 4

Dependent variable: **cn**

Running variable: **elig_year**

Treatment variable: **retired**

```
62 . rdhonest cn (retired=elig_year), m(4 0.4) kernel("tri") opt_criterion("FLCI") t0((
numerical derivatives are approximate
flat or discontinuous region encountered
```

Honest inference: **FUZZY** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-3477.08743	154166.552	718.005915	-158824.655	151870.48

95% One-sided Conf. intervals: (-158824.655, Inf), (-Inf, 151870.48)

First-stage estimate: .474804285

Bandwidth (optimized): 20.8511249

Number of effective observations: 18110.5938

Parameters:

Cutoff: 0

Kernel: **triangular**

Optimization criterion: **FLCI**

Standard error estimation method: **NN**

Maximum leverage for estimated parameter: .000374772

Smootheness constant M (first-stage): .4

Smootheness constant M (reduced-form): 4

Dependent variable: **cn**

Running variable: **elig_year**

```

63 .
64 . cap drop wgt /*for the dofile to run*/

65 . // 2.2.1 tri kernel + optimal h + without M + est_w saved as wgt
66 . rdhonest cn (retired=elig_year), kernel("tri") t0(0) savew("wgt")
    numerical derivatives are approximate
    flat or discontinuous region encountered

```

Honest inference: **FUZZY** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-4006.29653	2166.60935	2298.52397	-9958.24344	1945.65038

95% One-sided Conf. intervals: (-9953.64136, Inf), (-Inf, **1941.0483**)

First-stage estimate: **.31992201**

Bandwidth (optimized): **6.52830259**

Number of effective observations: **4968.84142**

Parameters:

Cutoff: **0**

Kernel: **triangular**

Optimization criterion: **MSE**

Standard error estimation method: **NN**

Maximum leverage for estimated parameter: **.001077215**

Smootheness constant M (first-stage, estimated): **.008178929**

Smootheness constant M (reduced-form, estimated): **67.2320533**

Dependent variable: **cn**

Running variable: **elig_year**

Treatment variable: **retired**

Generated variables:

Estimated weight: **wgt**

```

67 .
68 . // 2.3 display option tests and by option tests
69 . // 2.3.1 by option (psuedo categories)
70 . qui{

71 . bys bygrp: rdhonest cn (retired=elig_year), m(4 0.4) kernel("uni") h(3)

```

-> bygrp = 0

Honest inference: **FUZZY** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-4491.91001	16079.1055	4215.82584	-27505.4319	18521.6119

95% One-sided Conf. intervals: (-27505.4319, Inf), (-Inf, 18521.6119)
 First-stage estimate: .377016964
 Bandwidth: 3
 Number of effective observations: 1486

Parameters:

Cutoff: 0
 Kernel: uniform
 Optimization criterion: MSE
 Standard error estimation method: NN
 Maximum leverage for estimated parameter: .001944326
 Smootherness constant M (first-stage): .4
 Smootherness constant M (reduced-form): 4

Dependent variable: **cn**
 Running variable: **elig_year**
 Treatment variable: **retired**

-> bygrp = 1

Honest inference: **FUZZY** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-8403.37021	42323.5418	5684.21055	-60076.6063	43269.8659

95% One-sided Conf. intervals: (-60076.6063, Inf), (-Inf, 43269.8659)
 First-stage estimate: .270350791
 Bandwidth: 3
 Number of effective observations: 1373

Parameters:

Cutoff: 0
 Kernel: uniform
 Optimization criterion: MSE
 Standard error estimation method: NN
 Maximum leverage for estimated parameter: .002761653
 Smootherness constant M (first-stage): .4
 Smootherness constant M (reduced-form): 4

Dependent variable: **cn**
 Running variable: **elig_year**
 Treatment variable: **retired**

72 . bys bygrp: rdhonest cn (retired=elig_year), m(4 0.4) kernel("uni") h(3) savew("wgt

-> bygrp = 0

Honest inference: **FUZZY** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-4491.91001	16079.1055	4215.82584	-27505.4319	18521.6119

95% One-sided Conf. intervals: (-27505.4319, Inf), (-Inf, 18521.6119)

First-stage estimate: .377016964

Bandwidth: 3

Number of effective observations: 1486

Parameters:

Cutoff: 0

Kernel: uniform

Optimization criterion: MSE

Standard error estimation method: NN

Maximum leverage for estimated parameter: .001944326

Smootheness constant M (first-stage): .4

Smootheness constant M (reduced-form): 4

Dependent variable: **cn**

Running variable: **elig_year**

Treatment variable: **retired**

Generated variables:

Estimated weight: **wgt**

-> bygrp = 1

Honest inference: **FUZZY** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-8403.37021	42323.5418	5684.21055	-60076.6063	43269.8659

95% One-sided Conf. intervals: (-60076.6063, Inf), (-Inf, 43269.8659)

First-stage estimate: .270350791

Bandwidth: 3

Number of effective observations: 1373

Parameters:

Cutoff: 0

Kernel: uniform

Optimization criterion: MSE

Standard error estimation method: NN

Maximum leverage for estimated parameter: .002761653

Smootheness constant M (first-stage): .4

Smootheness constant M (reduced-form): 4

Dependent variable: **cn**

Running variable: **elig_year**

Treatment variable: **retired**

Generated variables:

Estimated weight: **wgt**

```
73 .
74 . // 2.3.2 hide parameters
75 . rdhonest cn (retired=elig_year), m(4 0.4) kernel("uni") h(3) noparam
```

Honest inference: **FUZZY** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-6081.32789	24908.345	3330.31152	-36467.5479	24304.8921

95% One-sided Conf. intervals: (-36467.5479, Inf), (-Inf, **24304.8921**)

First-stage estimate: **.330652239**

Bandwidth: **3**

Number of effective observations: **2859**

Dependent variable: **cn**

Running variable: **elig_year**

Treatment variable: **retired**

```
76 .
77 . // 2.3.3 show iteration log
78 . rdhonest cn (retired=elig_year), m(4 0.4) kernel("tri") t0(0) iterl
numerical derivatives are approximate
flat or discontinuous region encountered
Iteration 0: f(p) = 2481787.2
Iteration 1: f(p) = 484315.37
Iteration 2: f(p) = 484315.37 (backed up)
Iteration 3: f(p) = 484315.37 (backed up)
Iteration 4: f(p) = 165964.77
Iteration 5: f(p) = 157556
Iteration 6: f(p) = 157372.99
Iteration 7: f(p) = 157372.99
Iteration 8: f(p) = 157372.99
```

Honest inference: **FUZZY** Regression Discontinuity

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-3265.39179	135893.864	738.635469	-140374.203	133843.419

95% One-sided Conf. intervals: (-140374.203, Inf), (-Inf, **133843.419**)

First-stage estimate: **.472339718**

Bandwidth (optimized): **20.0998129**

Number of effective observations: **17348.0844**

Parameters:

Cutoff: **0**

Kernel: **triangular**

Standard error estimation method: **NN**
Maximum leverage for estimated parameter: **.000390641**
Smootheness constant M (first-stage): **.4**
Smootheness constant M (reduced-form): **4**

Dependent variable: **cn**
Running variable: **elig_year**
Treatment variable: **retired**

79 .

80 . log close

name: **<unnamed>**

log: **/Users/admin/Dropbox/RDHonest_TimArmstrong/RDHonest-vStata/current ver:**

> _test.smcl

log type: **smcl**

closed on: **15 Aug 2022, 13:13:22**
