```
                                                                  ___  ____  ____  ____  ____(R)
                                                                 /__    /   ____/   /   ____/
                                                                ___/   /   /___/   /   /___/
                                                                  Statistics/Data analysis

      ___  ____  ____  ____  ____ ®
     /__    /   ____/   /   ____/      17.0
    ___/   /   /___/   /   /___/       MP—Parallel Edition

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    Notes:
          1. Unicode is supported; see help unicode_advice.
          2. More than 2 billion observations are allowed; see help obs_advice.
          3. Maximum number of variables is set to 5,000; see help set_maxvar.

    Running c:\ado\plus\profile.do ...

  1 . doedit "C:\Users\Administrator\Downloads\new downloads\RA for Tim\RDHonestStata\Version 2\Test_rdhonestV2.do"

  2 . do "C:\Users\Administrator\Downloads\new downloads\RA for Tim\RDHonestStata\Version 2\Test_rdhonestV2.do"

  3 . clear all

  4 .
  5 . adopath + "."
      [1]  (BASE)      "E:\Stata 17\ado\base/"
      [2]  (SITE)      "E:\Stata 17\ado\site/"
      [3]  (PERSONAL)  "C:\Users\Administrator\ado\personal/"
      [4]  (PLUS)      "c:\ado\plus/"
      [5]  (OLDPLACE)  "c:\ado/"
      [6]              "."

  6 .
  7 . cap log close

  8 . log using "rdhonest.txt",replace
  ------------------------------------------------------------------------------
        name:  <unnamed>
         log:  C:\Users\Administrator\Downloads\new downloads\RA for Tim\RDHonestStata\Version 2\rdhonest.txt
    log type:  smcl
   opened on:  11 Aug 2022, 15:12:16

  9 .
 10 . ********************************************************************************
 11 . //  1. Lee08
 12 . qui: use "./data/lee08.dta",clear

 13 .
 14 .
 15 . // 1.1 uni kernel
 16 .
 17 . rdhonestV2 voteshare margin, m(0.1) kernel("uni") h(10)
```

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

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
6.0567735	**1.7237683**	**1.190527**	**2.3747303**	**9.7388168**

95% One-sided Conf. intervals:
(**2.3747627**, Inf), (-Inf, **9.7387844**)
Bandwidth: **10**
Kernel: **uni**
Optimisation criterion: **MSE**
Std Error method: **nn**
Number of effective observations: **1209**
Maximum leverage for estimated parameter: **.00370338**
Smoothness const. M: **.1**

```
18 .
19 . // 1.1.1 uni kernel + optimal h
20 . rdhonestV2 voteshare margin, m(0.1) kernel("uni")
```
Generating initial variance estimates via RDPrelimVar
Bandwidth (h) missing or invalid. Running RDOptBW_fit

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

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
5.9739815	**.85025952**	**1.4329988**	**2.7360189**	**9.2119441**

95% One-sided Conf. intervals:
(**2.7666487**, Inf), (-Inf, **9.1813143**)
Bandwidth: **6.9147587**
Kernel: **uni**
Optimisation criterion: **MSE**
Std Error method: **nn**
Number of effective observations: **843**
Maximum leverage for estimated parameter: **.00550335**
Smoothness const. M: **.1**

```
21 . rdhonestV2 voteshare margin, m(0.1) kernel("uni") opt_criterion("OCI")
```
Generating initial variance estimates via RDPrelimVar
Bandwidth (h) missing or invalid. Running RDOptBW_fit

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

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
4.8899892	**.57247584**	**1.5521001**	**1.6519964**	**8.1279821**

95% One-sided Conf. intervals:
(**1.764536**, Inf), (-Inf, **8.0154425**)
Bandwidth: **5.7718009**
Kernel: **uni**
Optimisation criterion: **OCI**
OCI with beta **.8**
Std Error method: **nn**
Number of effective observations: **701**
Maximum leverage for estimated parameter: **.00701161**
Smoothness const. M: **.1**

```
22 . rdhonestV2 voteshare margin, m(0.1) kernel("uni") opt_criterion("FLCI")
   Generating initial variance estimates via RDPrelimVar
   Bandwidth (h) missing or invalid. Running RDOptBW_fit


    Dependent variable:   voteshare
    Running variable:   margin
------------------------------------------------------------------------------
     Estimate     Maximum Bias   Std. Error     [95% Conf.     intervals]
------------------------------------------------------------------------------
    5.5705547     .89055351      1.4221318      2.3159062      8.8252033
------------------------------------------------------------------------------
    95% One-sided Conf. intervals:
    (2.3408026, Inf),   (-Inf, 8.8003069)
    Bandwidth: 7.1062028
    Kernel:  uni
    Optimisation criterion:  FLCI
    Std Error method:  nn
    Number of effective observations: 863
    Maximum leverage for estimated parameter: .00534982
    Smoothness const. M: .1



23 .
24 . // 1.1.2 uni kernel + optimal h + without M + est_w saved as wgt
25 . rdhonestV2 voteshare margin, kernel("uni") est_w("wgt")
   Generating initial variance estimates via RDPrelimVar
   Smoothing class constant M missing or invalid. Running MROT_fit
   Bandwidth (h) missing or invalid. Running RDOptBW_fit


    Dependent variable:   voteshare
    Running variable:   margin
------------------------------------------------------------------------------
     Estimate     Maximum Bias   Std. Error     [95% Conf.     intervals]
------------------------------------------------------------------------------
    4.7981699     .89121052      1.5714064      1.2829887      8.3133511
------------------------------------------------------------------------------
    95% One-sided Conf. intervals:
    (1.3222258, Inf),   (-Inf, 8.274114)
    Bandwidth: 6.0119957
    Kernel:  uni
    Optimisation criterion:  MSE
    Std Error method:  nn
    Number of effective observations: 728
    Maximum leverage for estimated parameter: .00642132
    Smoothness const. M: .14281081



26 .
27 . // 1.2 tri kernel
28 . rdhonestV2 voteshare margin, m(0.1) kernel("tri") h(10)


    Dependent variable:   voteshare
    Running variable:   margin
------------------------------------------------------------------------------
     Estimate     Maximum Bias   Std. Error     [95% Conf.     intervals]
------------------------------------------------------------------------------
    5.936726      1.0560642      1.2330102      2.8478939      9.025558
------------------------------------------------------------------------------
    95% One-sided Conf. intervals:
    (2.8525404, Inf),   (-Inf, 9.0209115)
    Bandwidth: 10
    Kernel:  tri
    Optimisation criterion:  MSE
    Std Error method:  nn
    Number of effective observations: 1003.3747
    Maximum leverage for estimated parameter: .00724322
    Smoothness const. M: .1
```

```
29 .
30 . // 1.2.1 tri kernel + optimal h
31 . rdhonestV2 voteshare margin, m(0.1) kernel("tri")
   Generating initial variance estimates via RDPrelimVar
   Bandwidth (h) missing or invalid. Running RDOptBW_fit
   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


    Dependent variable:   voteshare
    Running variable:   margin
------------------------------------------------------------------------------
     Estimate     Maximum Bias   Std. Error     [95% Conf.     intervals]
------------------------------------------------------------------------------
    5.9366538     .83226659      1.2944181      2.9548312      8.9184764
------------------------------------------------------------------------------
    95% One-sided Conf. intervals:
    (2.9752589, Inf),   (-Inf, 8.8980486)
    Bandwidth: 8.8485517
    Kernel:  tri
    Optimisation criterion:  MSE
    Std Error method:  nn
    Number of effective observations: 889.05125
    Maximum leverage for estimated parameter: .00823634
    Smoothness const. M: .1


32 . rdhonestV2 voteshare margin, m(0.1) kernel("tri")   opt_criterion("OCI")
   Generating initial variance estimates via RDPrelimVar
   Bandwidth (h) missing or invalid. Running RDOptBW_fit
   Iteration 0:   f(p) =  5.5819159
   Iteration 1:   f(p) =  5.5410167
   Iteration 2:   f(p) =   5.541015
   Iteration 3:   f(p) =   5.541015


    Dependent variable:   voteshare
    Running variable:   margin
------------------------------------------------------------------------------
     Estimate     Maximum Bias   Std. Error     [95% Conf.     intervals]
------------------------------------------------------------------------------
    5.8226504     .57582661      1.3820246      2.8946797      8.7506211
------------------------------------------------------------------------------
    95% One-sided Conf. intervals:
    (2.9735957, Inf),   (-Inf, 8.6717052)
    Bandwidth: 7.4293472
    Kernel:  tri
    Optimisation criterion:  OCI
    OCI with beta .8
    Std Error method:  nn
    Number of effective observations: 737.59284
    Maximum leverage for estimated parameter: .00997347
    Smoothness const. M: .1
```

```
33 . rdhonestV2 voteshare margin, m(0.1) kernel("tri")   opt_criterion("FLCI")
   Generating initial variance estimates via RDPrelimVar
   Bandwidth (h) missing or invalid. Running RDOptBW_fit
   Iteration 0:   f(p) =   3.542463
   Iteration 1:   f(p) =  3.5144537
   Iteration 2:   f(p) =  3.5143254
   Iteration 3:   f(p) =  3.5143252


    Dependent variable:   voteshare
    Running variable:   margin
-------------------------------------------------------------------------------
     Estimate     Maximum Bias   Std. Error     [95% Conf.     intervals]
-------------------------------------------------------------------------------
    5.9544571     .88348213      1.2787498      2.9527267      8.9561874
-------------------------------------------------------------------------------
    95% One-sided Conf. intervals:
    (2.9676186, Inf),   (-Inf, 8.9412955)
    Bandwidth: 9.1115931
    Kernel:  tri
    Optimisation criterion:  FLCI
    Std Error method:  nn
    Number of effective observations: 917.82374
    Maximum leverage for estimated parameter: .00798822
    Smoothness const. M: .1



34 .
35 . // 1.2.2 tri kernel + optimal h + without M + est_w saved as wgt
36 . rdhonestV2 voteshare margin, kernel("tri") est_w("wgt")
   Generating initial variance estimates via RDPrelimVar
   Smoothing class constant M missing or invalid. Running MROT_fit
   Bandwidth (h) missing or invalid. Running RDOptBW_fit
   Iteration 0:   f(p) =  3.8340891
   Iteration 1:   f(p) =   3.781853
   Iteration 2:   f(p) =  3.7816331
   Iteration 3:   f(p) =  3.7816329


    Dependent variable:   voteshare
    Running variable:   margin
-------------------------------------------------------------------------------
     Estimate     Maximum Bias   Std. Error     [95% Conf.     intervals]
-------------------------------------------------------------------------------
    5.8497322     .88800705      1.3658833      2.6944354      9.0050291
-------------------------------------------------------------------------------
    95% One-sided Conf. intervals:
    (2.7150471, Inf),   (-Inf, 8.9844174)
    Bandwidth: 7.7150698
    Kernel:  tri
    Optimisation criterion:  MSE
    Std Error method:  nn
    Number of effective observations: 764.55959
    Maximum leverage for estimated parameter: .00956087
    Smoothness const. M: .14281081



37 .
```

```
38 . ********************************************************************************
39 . // 2. rcp
40 . qui: use "./data/rcp.dta",clear

41 .
42 . // 2.1 uni kernel
43 . rdhonestV2  cn (retired=elig_year), m(4 0.4) kernel("uni") h(3) est_w("wgt")


    Dependent variable:   cn
    Running variable:   elig_year
    Treatment variable:   retired
-------------------------------------------------------------------------------
     Estimate     Maximum Bias   Std. Error     [95% Conf.     intervals]
-------------------------------------------------------------------------------
    -6081.3279    24908.345      3330.3115      -36467.548     24304.892
-------------------------------------------------------------------------------
    95% One-sided Conf. intervals:
    (-36467.548, Inf),   (-Inf, 24304.892)
    Bandwidth: 3
    Kernel:  uni
    Optimisation criterion:  MSE
    Std Error method:  nn
    Number of effective observations: 2859
    Maximum leverage for estimated parameter: .00114857
    First-stage estimate: .33065224
    Smootheness const. M [first-stage,reduced-form]: [.4,4]



44 .
45 . // 2.1.1 uni kernel + optimal h
46 . rdhonestV2  cn (retired=elig_year), m(4 0.4) kernel("uni") t0(0)
   Generating initial variance estimates via RDPrelimVar
   Bandwidth (h) missing or invalid. Running RDOptBW_fit


    Dependent variable:   cn
    Running variable:   elig_year
    Treatment variable:   retired
-------------------------------------------------------------------------------
     Estimate     Maximum Bias   Std. Error     [95% Conf.     intervals]
-------------------------------------------------------------------------------
    -3041.9849    119639.28      721.14217      -123867.44     117783.47
-------------------------------------------------------------------------------
    95% One-sided Conf. intervals:
    (-123867.44, Inf),   (-Inf, 117783.47)
    Bandwidth: 15
    Kernel:  uni
    Optimisation criterion:  MSE
    Std Error method:  nn
    Number of effective observations: 16531
    Maximum leverage for estimated parameter: .00027266
    First-stage estimate: .50198462
    Smootheness const. M [first-stage,reduced-form]: [.4,4]



47 . rdhonestV2  cn (retired=elig_year), m(4 0.4) kernel("uni") t0(0) opt_criterion("OCI")
   Generating initial variance estimates via RDPrelimVar
   Bandwidth (h) missing or invalid. Running RDOptBW_fit
```

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

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-2372.7534	**82919.915**	**792.50394**	**-86596.222**	**81850.715**

95% One-sided Conf. intervals:
(**-86596.222**, Inf), (-Inf, **81850.715**)
Bandwidth: **14**
Kernel: **uni**
Optimisation criterion: **OCI**
OCI with beta **.8**
Std Error method: **nn**
Number of effective observations: **14923**
Maximum leverage for estimated parameter: **.00030851**
First-stage estimate: **.47900876**
Smoothness const. M [first-stage,reduced-form]: [**.4**,**4**]

```
48 . rdhonestV2  cn (retired=elig_year), m(4 0.4) kernel("uni") t0(0) opt_criterion("FLCI")
```
Generating initial variance estimates via RDPrelimVar
Bandwidth (h) missing or invalid. Running RDOptBW_fit

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

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-3273.6481	**141925.17**	**702.84327**	**-146354.9**	**139807.6**

95% One-sided Conf. intervals:
(**-146354.9**, Inf), (-Inf, **139807.6**)
Bandwidth: **16**
Kernel: **uni**
Optimisation criterion: **FLCI**
Std Error method: **nn**
Number of effective observations: **17524**
Maximum leverage for estimated parameter: **.00026001**
First-stage estimate: **.50047804**
Smoothness const. M [first-stage,reduced-form]: [**.4**,**4**]

```
49 .
50 . // 2.1.2 uni kernel + optimal h + without M + est_w saved as wgt
51 . rdhonestV2  cn (retired=elig_year), kernel("uni") t0(0) est_w("wgt")
```
Generating initial variance estimates via RDPrelimVar
Smoothing class constant M missing or invalid. Running MROT_fit
Bandwidth (h) missing or invalid. Running RDOptBW_fit

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

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-4101.283	**2305.5557**	**2288.7447**	**-10174.282**	**1971.7156**

95% One-sided Conf. intervals:
(**-10171.489**, Inf), (-Inf, **1968.9226**)
Bandwidth: **5**
Kernel: **uni**
Optimisation criterion: **MSE**
Std Error method: **nn**
Number of effective observations: **5018**
Maximum leverage for estimated parameter: **.00076356**

First-stage estimate: **.32380997**
Smoothness const. M [first-stage,reduced-form]: [**.00817893,67.232053**]

```
52 .
53 . // 2.2 tri kernel
54 . rdhonestV2  cn (retired=elig_year), m(4 0.4) kernel("tri") h(3)
```

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

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-4623.8705	**12711.567**	**5692.377**	**-26698.565**	**17450.824**

95% One-sided Conf. intervals:
(**-26698.565**, Inf), (-Inf, **17450.824**)
Bandwidth: **3**
Kernel: **tri**
Optimisation criterion: **MSE**
Std Error method: **nn**
Number of effective observations: **1867**
Maximum leverage for estimated parameter: **.0012858**
First-stage estimate: **.29163173**
Smoothness const. M [first-stage,reduced-form]: [**.4,4**]

```
55 .
56 . // 2.2.1 tri kernel + optimal h
57 .
58 . rdhonestV2  cn (retired=elig_year), m(4 0.4) kernel("tri") t0(0)
```

Generating initial variance estimates via RDPrelimVar
Bandwidth (h) missing or invalid. Running RDOptBW_fit
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)
BFGS stepping has contracted, resetting BFGS Hessian
Iteration 3: f(p) = **484315.37** (backed up)
Iteration 4: f(p) = **405857.09**
Iteration 5: f(p) = **178973.06**
Iteration 6: f(p) = **171687.88**
Iteration 7: f(p) = **158529.61**
Iteration 8: f(p) = **157387.12**
Iteration 9: f(p) = **157373.97**
Iteration 10: f(p) = **157372.99**
Iteration 11: f(p) = **157372.99**

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

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-3265.4049	**135894.95**	**738.63415**	**-140375.3**	**133844.49**

95% One-sided Conf. intervals:
(**-140375.3**, Inf), (-Inf, **133844.49**)
Bandwidth: **20.099852**
Kernel: **tri**
Optimisation criterion: **MSE**
Std Error method: **nn**
Number of effective observations: **17348.132**
Maximum leverage for estimated parameter: **.00039064**
First-stage estimate: **.47233987**
Smoothness const. M [first-stage,reduced-form]: [**.4,4**]

```
59 . rdhonestV2  cn (retired=elig_year), m(4 0.4) kernel("tri")   opt_criterion("OCI") t0(0)
   Generating initial variance estimates via RDPrelimVar
   Bandwidth (h) missing or invalid. Running RDOptBW_fit
   numerical derivatives are approximate
   flat or discontinuous region encountered
   Iteration 0:   f(p) =  3933.0647
   Iteration 1:   f(p) =  1785.8751
   Iteration 2:   f(p) =  1785.8751  (backed up)
   Iteration 3:   f(p) =  1255.8625
   Iteration 4:   f(p) =  1236.1203
   Iteration 5:   f(p) =  1235.7964
   Iteration 6:   f(p) =  1235.7961
   Iteration 7:   f(p) =   1235.796


    Dependent variable:   cn
    Running variable:   elig_year
    Treatment variable:   retired
------------------------------------------------------------------------------
     Estimate     Maximum Bias   Std. Error     [95% Conf.     intervals]
------------------------------------------------------------------------------
    -2669.312     90025.25       822.04379      -94046.704     88708.08
------------------------------------------------------------------------------
    95% One-sided Conf. intervals:
    (-94046.704, Inf),   (-Inf, 88708.08)
    Bandwidth: 17.472884
    Kernel:  tri
    Optimisation criterion:  OCI
    OCI with beta .8
    Std Error method:  nn
    Number of effective observations: 15268.11
    Maximum leverage for estimated parameter: .00045141
    First-stage estimate: .45989058
    Smootheness const. M [first-stage,reduced-form]: [.4,4]


60 . rdhonestV2  cn (retired=elig_year), m(4 0.4) kernel("tri")   opt_criterion("FLCI")  t0(0)
   Generating initial variance estimates via RDPrelimVar
   Bandwidth (h) missing or invalid. Running RDOptBW_fit
   numerical derivatives are approximate
   flat or discontinuous region encountered
   Iteration 0:   f(p) =  3087.6663
   Iteration 1:   f(p) =   1363.993
   Iteration 2:   f(p) =   1363.993  (backed up)
   BFGS stepping has contracted, resetting BFGS Hessian
   Iteration 3:   f(p) =   1363.993  (backed up)
   Iteration 4:   f(p) =  998.52988
   Iteration 5:   f(p) =   797.3846
   Iteration 6:   f(p) =   797.3846  (backed up)
   BFGS stepping has contracted, resetting BFGS Hessian
   Iteration 7:   f(p) =   797.3846  (backed up)
   Iteration 8:   f(p) =  771.17857
   Iteration 9:   f(p) =  771.10221
   Iteration 10:  f(p) =   770.8924
   Iteration 11:  f(p) =  770.89237
```

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

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-3477.2608	**154182.03**	**717.9896**	**-158840.28**	**151885.76**

95% One-sided Conf. intervals:
(**-158840.28**, Inf), (-Inf, **151885.76**)
Bandwidth: **20.851846**
Kernel: **tri**
Optimisation criterion: **FLCI**
Std Error method: **nn**
Number of effective observations: **18111.213**
Maximum leverage for estimated parameter: **.00037476**
First-stage estimate: **.47480627**
Smoothness const. M [first-stage,reduced-form]: [**.4**,**4**]

```
61 .
62 . // 2.2.1 tri kernel + optimal h + without M + est_w saved as wgt
63 . rdhonestV2  cn (retired=elig_year), kernel("tri") t0(0) est_w("wgt")
```

Generating initial variance estimates via RDPrelimVar
Smoothing class constant M missing or invalid. Running MROT_fit
Bandwidth (h) missing or invalid. Running RDOptBW_fit
numerical derivatives are approximate
flat or discontinuous region encountered
Iteration 0: f(p) = **2499803.8**
Iteration 1: f(p) = **712295.26**
Iteration 2: f(p) = **712295.26** (backed up)
Iteration 3: f(p) = **712295.26** (backed up)
Iteration 4: f(p) = **712295.26** (backed up)
BFGS stepping has contracted, resetting BFGS Hessian
Iteration 5: f(p) = **712295.26** (backed up)
Iteration 6: f(p) = **712295.26**
Iteration 7: f(p) = **712295.26** (backed up)
BFGS stepping has contracted, resetting BFGS Hessian
Iteration 8: f(p) = **712295.26** (backed up)
Iteration 9: f(p) = **712295.26** (backed up)
Iteration 10: f(p) = **711712.78**
Iteration 11: f(p) = **711708.1**
Iteration 12: f(p) = **711707.39**
Iteration 13: f(p) = **711707.39**

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

Estimate	Maximum Bias	Std. Error	[95% Conf.	intervals]
-4006.2949	**2166.6097**	**2298.5236**	**-9958.2416**	**1945.6518**

95% One-sided Conf. intervals:
(**-9953.6396**, Inf), (-Inf, **1941.0497**)
Bandwidth: **6.5283045**
Kernel: **tri**
Optimisation criterion: **MSE**
Std Error method: **nn**
Number of effective observations: **4968.8428**
Maximum leverage for estimated parameter: **.00107721**
First-stage estimate: **.31992201**
Smoothness const. M [first-stage,reduced-form]: [**.00817893**,**67.232053**]

```
64 .
65 .
66 . log close
       name:  <unnamed>
        log:  C:\Users\Administrator\Downloads\new downloads\RA for Tim\RDHonestStata\Version 2\rdhonest.txt
   log type:  smcl
  closed on:  11 Aug 2022, 15:17:13
-------------------------------------------------------------------------------

67 .
end of do-file

68 .
```