

---

```

      name: <unnamed>
      log: /Users/admin/Dropbox/RDHonest_TimArmstrong/RDHonest-vStata/current/rdhc
> cl
      log type: smcl
      opened on: 15 Aug 2022, 23:38:30

```

```

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 ]
<b>6.05677353</b>	<b>1.72376825</b>	<b>1.19052699</b>	<b>2.37473029</b>	<b>9.73881678</b>

---

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 ]
<b>5.97398151</b>	<b>.850259518</b>	<b>1.43299882</b>	<b>2.73601889</b>	<b>9.21194414</b>

---

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 ]
<b>4.88998924</b>	<b>.572475838</b>	<b>1.55210007</b>	<b>1.65199641</b>	<b>8.12798208</b>

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 ]
<b>5.57055475</b>	<b>.890553506</b>	<b>1.4221318</b>	<b>2.31590621</b>	<b>8.82520329</b>

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 ]
<b>4.79816988</b>	<b>.891210516</b>	<b>1.57140644</b>	<b>1.2829887</b>	<b>8.31335106</b>

---

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 ]
<b>5.93672596</b>	<b>1.05606425</b>	<b>1.23301022</b>	<b>2.84789393</b>	<b>9.02555799</b>

---

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**

Smootheness 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 ]
<b>5.93665377</b>	<b>.832266594</b>	<b>1.29441808</b>	<b>2.95483117</b>	<b>8.91847638</b>

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**

Smootheness 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 ]
<b>5.82265043</b>	<b>.575826613</b>	<b>1.38202457</b>	<b>2.89467975</b>	<b>8.75062111</b>

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**

Smootheness 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 ]
<b>5.95445705</b>	<b>.883482126</b>	<b>1.27874983</b>	<b>2.95272674</b>	<b>8.95618736</b>

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 ]
<b>5.84973224</b>	<b>.88800705</b>	<b>1.36588331</b>	<b>2.69443541</b>	<b>9.00502906</b>

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 ]
<b>5.27567752</b>	<b>1.71837784</b>	<b>1.63811092</b>	<b>.861406093</b>	<b>9.68994895</b>

---

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 ]
<b>6.80020499</b>	<b>1.72728041</b>	<b>1.77634908</b>	<b>2.14825205</b>	<b>11.4521579</b>

---

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**

Smootheness 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 ]
<b>5.27567752</b>	<b>1.71837784</b>	<b>1.63811092</b>	<b>.861406093</b>	<b>9.68994895</b>

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**

Generated variables:

Estimated weight: **wgt**

-> bygrp = 1

Honest inference: **SHARP** Regression Discontinuity

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

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 ]
<b>6.05677353</b>	<b>1.72376825</b>	<b>1.19052699</b>	<b>2.37473029</b>	<b>9.73881678</b>

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 ]
<b>5.93665377</b>	<b>.832266594</b>	<b>1.29441808</b>	<b>2.95483117</b>	<b>8.91847638</b>

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 ]
<b>-6081.32789</b>	<b>24908.345</b>	<b>3330.31152</b>	<b>-36467.5479</b>	<b>24304.8921</b>

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 ]
<b>-3041.98487</b>	<b>119639.281</b>	<b>721.142172</b>	<b>-123867.44</b>	<b>117783.47</b>

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 ]
<b>-2372.75338</b>	<b>82919.9153</b>	<b>792.503945</b>	<b>-86596.2216</b>	<b>81850.7149</b>

---

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 ]
<b>-3273.64811</b>	<b>141925.173</b>	<b>702.843267</b>	<b>-146354.895</b>	<b>139807.599</b>

---

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 ]
<b>-4101.28302</b>	<b>2305.5557</b>	<b>2288.74466</b>	<b>-10174.2817</b>	<b>1971.71564</b>

---

```
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 ]
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---

---

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 ]
<b>-3265.40486</b>	<b>135894.954</b>	<b>738.634152</b>	<b>-140375.304</b>	<b>133844.494</b>

---

95% One-sided Conf. intervals: (-140375.304, Inf), (-Inf, 133844.494)  
 First-stage estimate: .472339873  
 Bandwidth (optimized): 20.0998523  
 Number of effective observations: 17348.1317

*Parameters:*

Cutoff: 0  
 Kernel: **triangular**  
 Optimization criterion: **MSE**  
 Standard error estimation method: **NN**  
 Maximum leverage for estimated parameter: .00039064  
 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 ]
<b>-2669.29654</b>	<b>90024.1378</b>	<b>822.046921</b>	<b>-94045.5812</b>	<b>88706.9881</b>

95% One-sided Conf. intervals: (-94045.5812, Inf), (-Inf, 88706.9881)

First-stage estimate: .459890039

Bandwidth (optimized): 17.472809

Number of effective observations: 15268.0335

*Parameters:*

Cutoff: 0

Kernel: **triangular**

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

Standard error estimation method: **NN**

Maximum leverage for estimated parameter: .000451411

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 ]
<b>-3477.16991</b>	<b>154173.916</b>	<b>717.998154</b>	<b>-158832.087</b>	<b>151877.748</b>

95% One-sided Conf. intervals: (-158832.087, Inf), (-Inf, 151877.748)

First-stage estimate: .474805228

Bandwidth (optimized): 20.851468

Number of effective observations: 18110.8884

*Parameters:*

Cutoff: 0

Kernel: **triangular**

Optimization criterion: **FLCI**

Standard error estimation method: **NN**

Maximum leverage for estimated parameter: .000374766

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 ]
<b>-4006.29648</b>	<b>2166.60936</b>	<b>2298.52396</b>	<b>-9958.24339</b>	<b>1945.65042</b>

95% One-sided Conf. intervals: (-9953.64131, Inf), (-Inf, 1941.04834)

First-stage estimate: .31992201

Bandwidth (optimized): 6.52830264

Number of effective observations: 4968.84146

*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 ]
<b>-4491.91001</b>	<b>16079.1055</b>	<b>4215.82584</b>	<b>-27505.4319</b>	<b>18521.6119</b>

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 ]
<b>-8403.37021</b>	<b>42323.5418</b>	<b>5684.21055</b>	<b>-60076.6063</b>	<b>43269.8659</b>

---

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 ]
<b>-4491.91001</b>	<b>16079.1055</b>	<b>4215.82584</b>	<b>-27505.4319</b>	<b>18521.6119</b>

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 ]
<b>-8403.37021</b>	<b>42323.5418</b>	<b>5684.21055</b>	<b>-60076.6063</b>	<b>43269.8659</b>

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 ]
<b>-6081.32789</b>	<b>24908.345</b>	<b>3330.31152</b>	<b>-36467.5479</b>	<b>24304.8921</b>

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) = 165964.76
Iteration 5: f(p) = 157556.01
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 ]
<b>-3265.39171</b>	<b>135893.857</b>	<b>738.635477</b>	<b>-140374.196</b>	<b>133843.413</b>

95% One-sided Conf. intervals: (-140374.196, Inf), (-Inf, **133843.413**)

First-stage estimate: **.472339717**

Bandwidth (optimized): **20.0998126**

Number of effective observations: **17348.0841**

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/rdh**

**> c1**

log type: **smcl**

closed on: **15 Aug 2022, 23:43:01**

---