Noise-Induced Randomization in Regression Discontinuity Designs

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Outline

Estimatio

Estimation

Estimation of Weighted Treatment Effects

Proposition 1

Let $\gamma_+(\cdot), \gamma_-(\cdot)$ be measurable functions of Z, then under A1-A3:

$$\mathbb{E}\left[\alpha_{+}(Z)V\right] = \mathbb{E}\left[\alpha_{+}(U)h(U|\alpha_{+})\right] \qquad \mathbb{E}\left[\alpha_{+}(Z)V\right] = \mathbb{E}\left[\alpha_{+}(U)h(U|\alpha_{+})\right]$$

$$\mathbb{E}\left[\gamma_{+}\left(Z\right)Y\right] = \mathbb{E}\left[\alpha_{(1)}\left(U\right)h\left(U,\gamma_{+}\right)\right], \qquad \qquad \mathbb{E}\left[\gamma_{-}\left(Z\right)Y\right] = \mathbb{E}\left[\alpha_{(0)}\left(U\right)h\left(U,\gamma_{-}\right)\right]$$

where
$$h\left(u,\gamma\right)\coloneqq\int\gamma\left(z\right)p\left(z\mid u\right)\mathrm{d}\lambda\left(z\right)$$
, $\alpha_{\left(w\right)}\left(u\right)=\mathbb{E}\left[Y_{i}\left(w\right)\mid U_{i}=u\right]$

References I

Eckles, D., Ignatiadis, N., Wager, S., & Wu, H. (2020). **Noise-induced randomization in regression discontinuity designs.** *arXiv preprint arXiv:2004.09458*.

Thank you!