

Package ‘rddapp’

October 22, 2018

Title Regression Discontinuity Design Application

Version 1.1.0

Date 2018-04-25

Description Estimation of both single- and multiple-assignment Regression Discontinuity Designs (RDDs). Provides both parametric (global) and non-parametric (local) estimation choices for both sharp and fuzzy designs, along with power analysis and assumption checks. Introductions to the underlying logic and analysis of RDDs are in Thistlethwaite, D. L., Campbell, D. T. (1960) <doi:10.1037/h0044319> and Lee, D. S., Lemieux, T. (2010) <doi:10.1257/jel.48.2.281>.

Depends R (>= 3.2.3)

Imports AER (>= 1.2-5),
sandwich (>= 2.3-4),
lmtest (>= 0.9-35),
Formula (>= 1.2-1),
shiny (>= 0.14),
R.utils (>= 2.6.0)

Suggests rdd (>= 0.57),
rddtools (>= 0.4.0),
foreign (>= 0.8-67),
devtools (>= 1.12.0),
testthat (>= 1.0.2),
roxygen2 (>= 5.0.1),
knitr (>= 1.14),
rmarkdown (>= 1.1.9012),
DT (>= 0.2)

VignetteBuilder knitr

License GPL (>= 2)

LazyData true

RoxygenNote 6.0.1

Collate 'attr_check.R'
'bw_ik09.R'
'bw_ik12.R'
'data.R'
'wt_kern.R'
'dc_test.R'
'treat_assign.R'
'wt_kern_bivariate.R'

'mfrd_est.R'
 'var_center.R'
 'rd_est.R'
 'mrd_est.R'
 'mrd_impute.R'
 'mrd_power.R'
 'mrd_sens_bw.R'
 'mrd_sens_cutoff.R'
 'plot.mfrd.R'
 'predict.rd.R'
 'plot.rd.R'
 'print.mfrd.R'
 'print.rd.R'
 'rd_impute.R'
 'rd_power.R'
 'rd_sens_bw.R'
 'rd_sens_cutoff.R'
 'rd_type.R'
 'rddapp-package.R'
 'sens_plot.R'
 'shiny_run.R'
 'summary.mfrd.R'
 'summary.mrd.R'
 'summary.mrdi.R'
 'summary.mrdp.R'
 'summary.rd.R'
 'summary.rdp.R'

R topics documented:

| | |
|---------------------------|----|
| rddapp-package | 3 |
| attr_check | 4 |
| bw_ik09 | 4 |
| bw_ik12 | 5 |
| CARE | 6 |
| dc_test | 6 |
| mfrd_est | 8 |
| mrd_est | 9 |
| mrd_impute | 11 |
| mrd_power | 13 |
| mrd_sens_bw | 15 |
| mrd_sens_cutoff | 16 |
| plot.mfrd | 17 |
| plot.rd | 17 |
| predict.rd | 18 |
| print.mfrd | 19 |
| print.rd | 19 |
| rd_est | 20 |
| rd_impute | 22 |
| rd_power | 23 |
| rd_sens_bw | 25 |
| rd_sens_cutoff | 25 |

| | |
|-----------------------------|-----------|
| rd_type | 26 |
| sens_plot | 27 |
| shiny_run | 27 |
| summary.mfrd | 28 |
| summary.mrd | 29 |
| summary.mrdi | 30 |
| summary.mrdp | 30 |
| summary.rd | 31 |
| summary.rdp | 32 |
| treat_assign | 32 |
| var_center | 33 |
| wt_kern | 33 |
| wt_kern_bivariate | 34 |
| Index | 35 |

rddapp-package

Regression Discontinuity Design Application

Description

rddapp: A package for regression discontinuity designs

Details

The rddapp package provides a set of functions for the analysis of the regression-discontinuity design (RDD). The three main parts are: estimation of effects of interest, power analysis, and assumption checks.

Estimation

A variety of designs can be estimated in various ways. The single-assignment RDD (both sharp and fuzzy) can be analyzed using both a parametric (global) or non-parametric (local) approach. The multiple-assignment RDD (both sharp and fuzzy) can be analyzed using both parametric and non-parametric estimation. The analysis choices are further to use estimate effects based on univariate scaling, the centering approach, or the frontier approach. The frontier approach can currently only be estimated using parametric regression with bootstrapped standard errors.

Power analysis

Statistical power can be estimated for both the single- and multiple-assignment RDD, (both sharp and fuzzy), including all parametric and non-parametric estimators mentioned in the estimation section. All power analyses are based on a simulation approach, which means that the user has to provide all necessary parameters for a data-generating model.

Assumption checks

An important part of any RDD are checks of underlying assumptions. The package provides users with the option to estimate McCrary's sorting test (to identify violations of assignment rules), checks of discontinuities of other baseline covariates, along with sensitivity checks of the chosen bandwidth parameter for non-parametric models, and so-called placebo tests, that examine the treatment effect at other cut-points along the assignment variable.

Author(s)

Ze Jin <zj58@cornell.edu>, Wang Liao <wl483@cornell.edu>, Irena Papst <ip98@cornell.edu>, Wenyu Zhang <wz258@cornell.edu>, Felix Thoemmes, <fjt36@cornell.edu>

| | |
|------------|-------------------------|
| attr_check | <i>Attrition Checks</i> |
|------------|-------------------------|

Description

attr_check reports missing data on treatment variable, assignment variable, and outcome. Currently it only supports the design with one assignment variable. This is an internal function and is typically not directly invoked by the user. It can be accessed using the triple colon, as in `rdapp:::attr_check()`.

Usage

```
attr_check(x1, y, t, x2 = NULL)
```

Arguments

| | |
|----|------------------------------------------------------------------------------------|
| x1 | A numeric object, the assignment variable. |
| y | A numeric object, the outcome variable, with the same dimensionality as x. |
| t | A numeric object, the treatment variable, with the same dimensionality as x and y. |
| x2 | A numeric object, the secondary assignment variable. |

Value

A list with the missing data numbers and percentages for all variables and subgroups by treatment.

| | |
|---------|---------------------------------------------------------------|
| bw_ik09 | <i>Imbens-Kalyanaraman 2009 Optimal Bandwidth Calculation</i> |
|---------|---------------------------------------------------------------|

Description

bw_ik09 calculates the Imbens-Kalyanaraman (2009) optimal bandwidth for local linear regression in regression discontinuity designs. It is based on the [IKbandwidth](#) function in the **rd** package. This is an internal function and is typically not directly invoked by the user. It can be accessed using the triple colon, as in `rdapp:::bw_ik09()`.

Usage

```
bw_ik09(X, Y, cutpoint = NULL, verbose = FALSE, kernel = "triangular")
```

Arguments

| | |
|----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| X | A numerical vector which is the running variable. |
| Y | A numerical vector which is the outcome variable. |
| cutpoint | The cutpoint. |
| verbose | Logical flag indicating whether to print more information to the terminal. Default is FALSE. |
| kernel | String indicating which kernel to use. Options are "triangular" (default and recommended), "rectangular", "epanechnikov", "quartic", "triweight", "tricube", and "cosine". |

Value

The optimal bandwidth.

References

Imbens, G., Kalyanaraman, K. (2009). Optimal bandwidth choice for the regression discontinuity estimator (Working Paper No. 14726). National Bureau of Economic Research. <http://www.nber.org/papers/w14726>.

 bw_ik12

Imbens-Kalyanaraman 2012 Optimal Bandwidth Calculation

Description

bw_ik12 calculates the Imbens-Kalyanaraman (2012) optimal bandwidth for local linear regression in regression discontinuity designs. It is based on the `rdd_bw_ik` function in the **rddtools** package. This is an internal function and is typically not directly invoked by the user. It can be accessed using the triple colon, as in `rddapp:::bw_ik12()`.

Usage

```
bw_ik12(X, Y, cutpoint = NULL, verbose = FALSE, kernel = "triangular")
```

Arguments

| | |
|----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| X | A numerical vector which is the running variable. |
| Y | A numerical vector which is the outcome variable. |
| cutpoint | The cutpoint. |
| verbose | Logical flag indicating whether to print more information to the terminal. Default is FALSE. |
| kernel | String indicating which kernel to use. Options are "triangular" (default and recommended), "rectangular", "epanechnikov", "quartic", "triweight", "tricube", and "cosine". |

Value

The optimal bandwidth.

References

Imbens, G., Kalyanaraman, K. (2012). Optimal bandwidth choice for the regression discontinuity estimator. *The Review of Economic Studies*, 79(3), 933-959. <https://academic.oup.com/restud/article/79/3/933/1533189>.

CARE

Carolina Abecedarian Project and the Carolina Approach to Responsive Education (CARE), 1972-1992

Description

A subset of children of the randomized controlled CARE trial on early childhood intervention. The randomized controlled trial was subsetting to mimic a regression-discontinuity design in which treatment was assigned only to mothers whose IQ was smaller than 85.

Usage

CARE

Format

A data frame with 81 rows and 5 variables:

SUBJECT Unique ID variable

DC_TRT Day Care (Preschool) Treatment Group, 1 = Treatment, 0 = Control

APGAR5 APGAR score at 5 minutes after birth

MOMWAIS0 Biological mother's WAIS (Wechsler Adult Intelligence Scale) full-scale score at subject's birth

SBIQ48 Subject's Stanford Binet IQ score at 48 months

Source

<http://www.icpsr.umich.edu/icpsrweb/ICPSR/studies/4091>

<http://www.researchconnections.org/childcare/studies/4091/version/1>

dc_test

McCrary Sorting Test

Description

dc_test implements the McCrary (2008) sorting test. It is based on the [DCdensity](#) function in the **rdd** package.

Usage

```
dc_test(runvar, cutpoint, bin = NULL, bw = NULL, verbose = TRUE,
        plot = TRUE, ext.out = FALSE, htest = FALSE, level = 0.95,
        digits = max(3, getOption("digits") - 3), timeout = 30)
```

Arguments

| | |
|----------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| runvar | Numerical vector of the running variable. |
| cutpoint | The cutpoint (defaults to 0). |
| bin | The binwidth (defaults to $2 \times \text{sd}(\text{runvar}) \times \text{length}(\text{runvar})^{(-.5)}$). |
| bw | The bandwidth to use (by default uses bandwidth selection calculation from McCrary (2008)). |
| verbose | Logical flag specifying whether to print diagnostic information to the terminal (defaults to TRUE). |
| plot | Logical flag indicating whether to plot the histogram and density estimations (defaults to TRUE). The user may wrap this function in additional graphical options to modify the plot. |
| ext.out | Logical flag indicating whether to return extended output. When FALSE (the default) <code>DCdensity</code> will return only the p-value of the test. When TRUE, <code>DCdensity</code> will return the additional information documented below. |
| htest | Logical flag indicating whether to return an "htest" object compatible with base R's hypothesis test output. |
| level | Numerical value between 0 and 1. Confidence level for confidence intervals. |
| digits | Number of digits to display. |
| timeout | Numerical value specifying the maximum number of seconds (defaults to 30 seconds) expressions in the function are allowed to run. Specify <code>Inf</code> to run all expressions to completion. |
| ... | Additional arguments affecting the plot. |

Value

If `ext.out` is FALSE, only the p value will be returned. Additional output is enabled when `ext.out` is TRUE. In this case, a list will be returned with the following elements:

| | |
|----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| theta | The estimated log difference in heights at the cutpoint. |
| se | The standard error of theta. |
| z | The z statistic of the test. |
| p | The p-value of the test. A p-value below the significance threshold indicates that the user can reject the null hypothesis of no sorting. |
| binsize | The calculated size of bins for the test. |
| bw | The calculated bandwidth for the test. |
| cutpoint | The cutpoint used. |
| data | A dataframe for the binning of the histogram. Columns are <code>cellmp</code> (the mid-points of each cell) and <code>cellval</code> (the normalized height of each cell). |

References

McCrary, J. (2008). Manipulation of the running variable in the regression discontinuity design: A density test. *Journal of Econometrics*, 142(2), 698-714. <http://dx.doi.org/10.1016/j.jeconom.2007.05.005>.

Examples

```
# No discontinuity
x <- runif(1000, -1, 1)
dc_test(x, 0)

# Discontinuity
x <- runif(1000, -1, 1)
x <- x + 2 * (runif(1000, -1, 1) > 0 & x < 0)
dc_test(x, 0)
```

mfrd_est

Multivariate Frontier Regression Discontinuity Estimation

Description

mfrd_est implements the frontier approach in Wong, Steiner and Cook (2013). It is based on the MFRDD code in Stata.

Usage

```
mfrd_est(y, x1, x2, c1, c2, t.design = NULL, local = 0.15, front.bw = NA,
  m = 10, k = 5, kernel = "triangular", ngrid = 250, margin = 0.03,
  boot = NULL, cluster = NULL, stop.on.error = TRUE)
```

Arguments

| | |
|----------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| y | The outcome variable (continuous). |
| x1 | The assignment variable 1. |
| x2 | The assignment variable 2. |
| c1 | The cutoff of assignment variable 1. |
| c2 | The cutoff of assignment variable 2. |
| t.design | The treatment option according to design. The 1st entry is for x1: "g" means treatment is assigned if x1 is greater than its cutoff, "geq" means treatment is assigned if x1 is greater than or equal to its cutoff, "l" means treatment is assigned if x1 is less than its cutoff, "leq" means treatment is assigned if x1 is less than or equal to its cutoff. The 2nd entry is for x2. |
| local | The range of neighboring points around the cutoff on the standardized scale on each assignment variable, which is a positive number. |
| front.bw | A numeric vector specifying the bandwidths at which to estimate the RD for each of three effects models. If NA, front.bw will be determined by cross validation. |
| m | The number of uniformly-at-random samples to draw as search candidates for front.bw if not given. |
| k | An integer specifying the number of folds for cross validation to determine front.bw if not given. |
| kernel | A string specifying the kernel to be used in the local linear fitting. "triangular" kernel is the default. Other options are "rectangular", "epanechnikov", "quartic", "triweight", "tricube", "gaussian" and "cosine". |

| | |
|---------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| ngrid | The number of non-zero grid points on each assignment variable, which is also the number of zero grid points on each assignment variable. Value used in Wong, Steiner and Cook (2013) is 2500, which may cause long computational time. |
| margin | The range of grid points beyond the minimum and maximum of sample points on each assignment variable. |
| boot | The number of bootstrap samples to obtain standard error of estimates. |
| cluster | An optional vector specifying clusters within which the errors are assumed to be correlated. This will result in reporting cluster robust SEs. This option overrides anything specified in <code>se.type</code> . It is suggested that data with a discrete running variable be clustered by each unique value of the running variable (Lee and Card, 2008). |
| stop.on.error | Logical. If TRUE (the default), removes bootstraps which cause error in the integrate function, and resample till the specified number of bootstrap samples are acquired. |

Value

`mfrd_est` returns an object of class "mfrd".

Examples

```
set.seed(12345)
x1 <- runif(1000, -1, 1)
x2 <- runif(1000, -1, 1)
cov <- rnorm(1000)
y <- 3 + 2 * (x1 >= 0) + 3 * cov + 10 * (x2 >= 0) + rnorm(1000)
mfrd_est(y = y, x1 = x1, x2 = x2, c1 = 0, c2 = 0, t.design = c("geq", "geq"))
```

mrd_est

Multivariate Regression Discontinuity Estimation

Description

`mrd_est` estimates treatment effects in an MRDD with two assignment variables, including the frontier average treatment effect (`tau_MRD`) and frontier-specific effects (`tau_R` and `tau_M`) simultaneously.

Usage

```
mrd_est(formula, data, subset = NULL, cutpoint = NULL, bw = NULL,
  front.bw = NA, m = 10, k = 5, kernel = "triangular",
  se.type = "HC1", cluster = NULL, verbose = FALSE, less = FALSE,
  est.cov = FALSE, est.itt = FALSE, local = 0.15, ngrid = 250,
  margin = 0.03, boot = NULL, method = c("center", "univ", "front"),
  t.design = NULL, stop.on.error = TRUE)
```

Arguments

| | |
|----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| formula | The formula of the MRDD. This is supplied in the format of $y \sim x_1 + x_2$ for a simple sharp MRDD, or $y \sim x_1 + x_2 \mid c_1 + c_2$ for a sharp MRDD with two covariates. Fuzzy MRDD may be specified as $y \sim x_1 + x_2 + z$ where x is the running variable, and z is the endogenous treatment variable. Covariates are then included in the same manner as in a sharp MRDD. |
| data | An optional data frame. |
| subset | An optional vector specifying a subset of observations to be used. |
| cutpoint | The cutpoint. If omitted, it is assumed to be $c(0, 0)$. |
| bw | A numeric vector specifying the bandwidths at which to estimate the RD. If omitted or it is "IK12", the bandwidth is calculated using the Imbens-Kalyanaraman 2012 method. If it is "IK09", the bandwidth is calculated using the Imbens-Kalyanaraman 2009 method. Then it is estimated with that bandwidth, half that bandwidth, and twice that bandwidth. If only a single value is passed into the function, the RD will similarly be estimated at that bandwidth, half that bandwidth, and twice that bandwidth. |
| front.bw | A numeric vector specifying the bandwidths at which to estimate the RD for each of three effects models in the frontier method. If NA, front.bw will be determined by cross validation. |
| m | The number of uniformly-at-random samples to draw as search candidates for front.bw if not given. |
| k | An integer specifying the number of folds for cross validation to determine front.bw if not given. |
| kernel | A string specifying the kernel to be used in the local linear fitting. "triangular" kernel is the default and is the "correct" theoretical kernel to be used for edge estimation as in RDD (Lee and Lemieux, 2010). Other options are "rectangular", "epanechnikov", "quartic", "triweight", "tricube", "gaussian" and "cosine". |
| se.type | This specifies the robust SE calculation method to use. Options are, as in vcovHC , "HC3", "const", "HC", "HC0", "HC1", "HC2", "HC4", "HC4m", "HC5". This option is overridden by cluster. |
| cluster | An optional vector specifying clusters within which the errors are assumed to be correlated. This will result in reporting cluster robust SEs. This option overrides anything specified in se.type. It is suggested that data with a discrete running variable be clustered by each unique value of the running variable (Lee and Card, 2008). |
| verbose | Will provide some additional information printed to the terminal. |
| less | Logical. If TRUE, return the estimates of linear and optimal, instead of linear, quadratic, cubic, optimal, half and double. |
| est.cov | Logical. If TRUE, the estimates of covariates will be included. Not applicable if method is "front". |
| est.it | Logical. If TRUE, the estimates of ITT will be returned. Not applicable if method is "front". |
| local | The range of neighboring points around the cutoff on the standardized scale on each assignment variable, which is a positive number. |
| ngrid | The number of non-zero grid points on each assignment variable, which is also the number of zero grid points on each assignment variable. Value used in Wong, Steiner and Cook (2013) is 2500, which may cause long computational time. |

| | |
|---------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| margin | The range of grid points beyond the minimum and maximum of sample points on each assignment variable. |
| boot | The number of bootstrap samples to obtain standard error of estimates. |
| method | The method to estimate rd effect. Options are "center", "univ", "front". |
| t.design | The treatment option according to design. The 1st entry is for X1: "g" means treatment is assigned if X1 is greater than its cutoff, "geq" means treatment is assigned if X1 is greater than or equal to its cutoff, "l" means treatment is assigned if X1 is less than its cutoff, "leq" means treatment is assigned if X1 is less than or equal to its cutoff. The 2nd entry is for X2. |
| stop.on.error | Logical. If TRUE (the default), removes bootstraps which cause error in the integrate function, and resample till the specified number of bootstrap samples are acquired. |

Value

mrd_est returns an object of class "mrd".

References

Wong, V. C., Steiner, P. M., Cook, T. D. (2013). Analyzing regression-discontinuity designs with multiple assignment variables: A comparative study of four estimation methods. *Journal of Educational and Behavioral Statistics*, 38(2), 107-141. <http://journals.sagepub.com/doi/10.3102/1076998611432172>.

Examples

```
x1 <- runif(1000, -1, 1)
x2 <- runif(1000, -1, 1)
cov <- rnorm(1000)
y <- 3 + 2 * (x1 >= 0) + 3 * cov + 10 * (x2 >= 0) + rnorm(1000)
# centering
mrd_est(y ~ x1 + x2 | cov, method = "center", t.design = c("geq", "geq"))
# univariate
mrd_est(y ~ x1 + x2 | cov, method = "univ", t.design = c("geq", "geq"))
# frontier
mrd_est(y ~ x1 + x2 | cov, method = "front", t.design = c("geq", "geq"))
```

| | |
|------------|--------------------------------------------------------------------------------|
| mrd_impute | <i>Multiple Imputation of Multivariate Regression Discontinuity Estimation</i> |
|------------|--------------------------------------------------------------------------------|

Description

mrd_impute estimates treatment effects in an MRDD with imputed missing values.

Usage

```
mrd_impute(formula, data, subset = NULL, cutpoint = NULL, bw = NULL,
  front.bw = NA, m = 10, k = 5, kernel = "triangular",
  se.type = "HC1", cluster = NULL, impute = NULL, verbose = FALSE,
  less = FALSE, est.cov = FALSE, est.itt = FALSE, local = 0.15,
  ngrid = 250, margin = 0.03, boot = NULL, method = c("center", "univ",
  "front"), t.design = NULL, stop.on.error = TRUE)
```

Arguments

| | |
|----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| formula | The formula of the MRDD. This is supplied in the format of $y \sim x_1 + x_2$ for a simple sharp MRDD, or $y \sim x_1 + x_2 \mid c_1 + c_2$ for a sharp MRDD with two covariates. Fuzzy MRDD may be specified as $y \sim x_1 + x_2 + z$ where x is the running variable, and z is the endogenous treatment variable. Covariates are then included in the same manner as in a sharp MRDD. |
| data | An optional data frame. |
| subset | An optional vector specifying a subset of observations to be used. |
| cutpoint | The cutpoint. If omitted, it is assumed to be 0. |
| bw | A numeric vector specifying the bandwidths at which to estimate the RD. If omitted or it is "IK12", the bandwidth is calculated using the Imbens-Kalyanaraman 2012 method. If it is "IK09", the bandwidth is calculated using the Imbens-Kalyanaraman 2009 method. Then it is estimated with that bandwidth, half that bandwidth, and twice that bandwidth. If only a single value is passed into the function, the RD will similarly be estimated at that bandwidth, half that bandwidth, and twice that bandwidth. |
| front.bw | A numeric vector specifying the bandwidths at which to estimate the RD for each of three effects models in the frontier method. If NA, front.bw will be determined by cross validation. |
| m | The number of uniformly-at-random samples to draw as search candidates for front.bw if not given. |
| k | An integer specifying the number of folds for cross validation to determine front.bw if not given. |
| kernel | A string specifying the kernel to be used in the local linear fitting. "triangular" kernel is the default and is the "correct" theoretical kernel to be used for edge estimation as in RDD (Lee and Lemieux, 2010). Other options are "rectangular", "epanechnikov", "quartic", "triweight", "tricube", "gaussian" and "cosine". |
| se.type | This specifies the robust SE calculation method to use. Options are, as in vcovHC , "HC3", "const", "HC", "HC0", "HC1", "HC2", "HC4", "HC4m", "HC5". This option is overridden by cluster. |
| cluster | An optional vector specifying clusters within which the errors are assumed to be correlated. This will result in reporting cluster robust SEs. This option overrides anything specified in se.type. It is suggested that data with a discrete running variable be clustered by each unique value of the running variable (Lee and Card, 2008). |
| impute | An optional vector specifying the imputed variables with missing values. |
| verbose | Will provide some additional information printed to the terminal. |
| less | Logical. If TRUE, return the estimates of linear and optimal, instead of linear, quadratic, cubic, optimal, half and double. |
| est.cov | Logical. If TRUE, the estimates of covariates will be included. |
| est.itt | Logical. If TRUE, the estimates of ITT will be returned. |
| local | The range of neighboring points around the cutoff on the standardized scale on each assignment variable, which is a positive number. |
| ngrid | The number of non-zero grid points on each assignment variable, which is also the number of zero grid points on each assignment variable. Value used in Wong, Steiner and Cook (2013) is 2500, which may cause long computational time. |

| | |
|---------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| margin | The range of grid points beyond the minimum and maximum of sample points on each assignment variable. |
| boot | The number of bootstrap samples to obtain standard deviation of estimates. |
| method | The method to estimate rd effect. Options are "center", "univ", "front". |
| t.design | The treatment option according to design. The 1st entry is for X1: "g" means treatment is assigned if X1 is greater than its cutoff, "geq" means treatment is assigned if X1 is greater than or equal to its cutoff, "l" means treatment is assigned if X1 is less than its cutoff, "leq" means treatment is assigned if X1 is less than or equal to its cutoff. The 2nd entry is for X2. |
| stop.on.error | Logical. If TRUE (the default), removes bootstraps which cause error in the integrate function, and resample till the specified number of bootstrap samples are acquired. |

Value

mrd_impute returns an object of class "mrd", or "mr di" for "front" method.

References

Stata: 64 mi estimate - Estimation using multiple imputations

Examples

```
x1 <- runif(1000, -1, 1)
x2 <- runif(1000, -1, 1)
cov <- rnorm(1000)
y <- 3 + 2 * (x1 >= 0) + 3 * cov + 10 * (x2 >= 0) + rnorm(1000)
group <- rep(1:10, each = 100)
# centering
mrd_impute(y ~ x1 + x2 | cov, impute = group, method = "center", t.design = c("geq", "geq"))
# univariate
mrd_impute(y ~ x1 + x2 | cov, impute = group, method = "univ", t.design = c("geq", "geq"))
# frontier
mrd_impute(y ~ x1 + x2 | cov, impute = group, method = "front", t.design = c("geq", "geq"))
```

mrd_power

Power Analysis of Multivariate Regression Discontinuity

Description

mrd_power computes the empirical probability that RD is significant, i.e. the empirical alpha of null hypothesis: $RD = 0$

Usage

```
mrd_power(num.rep = 100, sample.size = 100, x1.dist = "normal",
  x1.param = c(0, 1), x2.dist = "normal", x2.param = c(0, 1), x1.cut = 0,
  x2.cut = 0, x1.fuzzy = c(0, 0), x2.fuzzy = c(0, 0), x1.design = NULL,
  x2.design = NULL, coeff = c(0.1, 0.5, 0.5, 1, rep(0.1, 9)),
  eta.sq = 0.5, alpha.list = c(0.001, 0.01, 0.05))
```

Arguments

| | |
|-------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| num.rep | Number of repetitions used to calculate the empirical alpha. |
| sample.size | Number of observations in each sample. |
| x1.dist | Distribution of the 1st assignment variable X1. "normal" distribution is the default. "uniform" distribution is the only other option. |
| x1.para | Parameters of the distribution of the 1st assignment variable X1. If x1.dist is "normal", then x1.para includes the mean and sd of normal distribution. If x1.dist is "uniform", then x1.para includes the upper and lower boundaries of uniform distribution. |
| x2.dist | Distribution of the 2nd assignment variable X2. |
| x2.para | Parameters of the distribution of the 2nd assignment variable X2. |
| x1.cut | Cutpoint of RD with respect to the 1st assignment variable X1. |
| x2.cut | Cutpoint of RD with respect to the 2nd assignment variable X2. |
| x1.fuzzy | Probabilities to be assigned to control in terms of the 1st assignment variable X1 for individuals in treatment based on cutoff, and to treatment for individuals in control based on cutoff. For a sharp design, by default, the 1st entry is 0, and the 2nd entry is 0. For a fuzzy design, the 1st entry is the probability to be assigned to control for individuals above the cutpoint, and the 2nd entry is the probability to be assigned to treatment for individuals below the cutpoint. |
| x2.fuzzy | Probabilities to be assigned to control in terms of the 2nd assignment variable X2 for individuals in treatment based on cutoff, and to treatment for individuals in control based on cutoff. |
| x1.design | The treatment option according to design. The entry is for X1: "g" means treatment is assigned if X1 is greater than its cutoff, "geq" means treatment is assigned if X1 is greater than or equal to its cutoff, "l" means treatment is assigned if X1 is less than its cutoff, "leq" means treatment is assigned if X1 is less than or equal to its cutoff. |
| x2.design | The treatment option according to design. The entry is for X2. |
| coeff | Coefficients of variables in the linear model to generate data The 1st entry is the intercept. The 2nd entry is the slope of treatment 1, i.e. treatment effect 1. The 3rd entry is the slope of treatment 2, i.e. treatment effect 2. The 4th entry is the slope of treatment, i.e. treatment effect. The 5th entry is the slope of assignment 1. The 6th entry is the slope of assignment 2. The 7th entry is the slope of interaction between assignment 1 and assignment 2. The 8th entry is the slope of interaction between treatment 1 and assignment 1. The 9th entry is the slope of interaction between treatment 2 and assignment 1. The 10th entry is the slope of interaction between treatment 1 and assignment 2. The 11th entry is the slope of interaction between treatment 2 and assignment 2. The 12th entry is the slope of interaction between treatment 1, assignment 1 and assignment 2. The 13th entry is the slope of interaction between treatment 2, assignment 1 and assignment 2. |
| eta.sq | Expected partial eta-squared of the linear model with respect to the treatment itself. It is used to control the variance of noise in the linear model. |
| alpha.list | List of significance levels used to calculate the empirical alpha. |

Value

mrd_power returns the results of 6 estimators as a table of `class "mrdp"`, including mean, variance, and power of estimate. The function summary is used to obtain and print a summary of the power analysis. The 1st Linear results of the linear regression estimator of combined RD using the centering approach. The 2nd Opt results of the local linear regression estimator of combined RD using the centering approach, with the optimal bandwidth in the IK 2012 paper. The 3rd Linear results of the linear regression estimator of separate RD in terms of x1 using the univariate approach. The 4th Opt results of the local linear regression estimator of separate RD in terms of x1 using the univariate approach, with the optimal bandwidth in the IK 2012 paper. The 5th Linear results of the linear regression estimator of separate RD in terms of x2 using the univariate approach. The 6th Opt results of the local linear regression estimator of separate RD in terms of x2 using the univariate approach, with the optimal bandwidth in the IK 2012 paper.

Examples

```
## Not run:
mrd_power(x1.design = "1", x2.design = "1")
mrd_power(x1.dist = "uniform", x1.cut = 0.5, x1.design = "1", x2.design = "1")
mrd_power(x1.fuzzy = c(0.1, 0.1), x1.design = "1", x2.design = "1")

## End(Not run)
```

| | |
|-------------|-----------------------------------------------------------------------------------|
| mrd_sens_bw | <i>Bandwidth Sensitivity Simulation for Multivariate Regression Discontinuity</i> |
|-------------|-----------------------------------------------------------------------------------|

Description

mrd_sens_bw refits the supplemented model with varying bandwidth. Other estimation parameters are held constant.

Usage

```
mrd_sens_bw(object, approach = c("center", "univ1", "univ2"), bws)
```

Arguments

| | |
|----------|-----------------------------------------------------------------------------------------|
| object | An object returned by mrd_est or mrd_impute. |
| approach | A string of the approaches to be refitted, choosing from c("center", "univ1", "univ2"). |
| bws | A positive numeric vector of bandwidth for refitting an mrd object. |

Value

A dataframe which contains the estimate est and standard error se for each supplemented bandwidth.

Examples

```
x1 <- runif(1000, -1, 1)
x2 <- rnorm(1000, 10, 2)
cov <- rnorm(1000)
y <- 3 + 2 * x1 + 1 * x2 + 3 * cov + 10 * (x1 >= 0) + 5 * (x2 >= 10) + rnorm(1000)
mrd <- mrd_est(y ~ x1 + x2 | cov, cutpoint = c(0, 10), t.design = c("geq", "geq"))
mrd_sens_bw(mrd, approach = "univ1", bws = seq(0.1, 1, length.out = 5))
```

| | |
|-----------------|--------------------------------------------------------------------------------|
| mrd_sens_cutoff | <i>Cutoff Sensitivity Simulation for Multivariate Regression Discontinuity</i> |
|-----------------|--------------------------------------------------------------------------------|

Description

mrd_sens_cutoff refits the supplemented model with varying cutoff(s). Other estimation parameters, such as the automatically calculated bandwidth, are held constant.

Usage

```
mrd_sens_cutoff(object, cutoffs)
```

Arguments

| | |
|---------|---------------------------------------------------------------------------------------------|
| object | An object returned by mrd_est or mrd_impute. |
| cutoffs | A two-column numeric matrix of paired cutoff values to be used for refitting an mrd object. |

Value

A dataframe which contains the estimate est and standard error se for each pairs of cutoffs (A1 and A2). A1 contains varying cutoffs on assignment 1, and A2 assignment 2.

Examples

```
x1 <- runif(1000, -1, 1)
x2 <- rnorm(1000, 10, 2)
cov <- rnorm(1000)
y <- 3 + 2 * x1 + 1 * x2 + 3 * cov + 10 * (x1 >= 0) + 5 * (x2 >= 10) + rnorm(1000)
mrd <- mrd_est(y ~ x1 + x2 | cov, cutpoint = c(0, 10), t.design = c("geq", "geq"))
mrd_sens_cutoff(mrd, expand.grid(A1 = seq(-.5, .5, length.out = 5), A2 = 10))
```


plot.mfrd

*Plot the Multivariate Frontier Regression Discontinuity***Description**

plot.mfrd plots the 3D illustration of the bivariate frontier RDD.

Usage

```
## S3 method for class 'mfrd'
plot(x, model = c("m_s", "m_h", "m_t"), gran = 2,
     raw_data = TRUE, color_surface = FALSE, ...)
```

Arguments

| | |
|---------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| x | An mfrd object returned by mfrd_est or contained in the object returned by mrd_est. |
| model | Option for the model specification, one of c("m_s", "m_h", "m_t"), which denotes the complete model, heterogeneous treatment model and treatment only model respectively. |
| gran | Granularity of the surface grid i.e. desired number of predicted points before and after the cutoff along each assignment variable. |
| raw_data | Whether the raw data points are plotted. |
| color_surface | Whether the treated surface is colored. |
| ... | Additional graphic arguments passed to persp. |

Examples

```
set.seed(12345)
x1 <- runif(1000, -1, 1)
x2 <- runif(1000, -1, 1)
cov <- rnorm(1000)
y <- 3 + 2 * (x1 >= 0) + 3 * cov + 10 * (x2 >= 0) + rnorm(1000)
model <- mfrd_est(y = y, x1 = x1, x2 = x2, c1 = 0, c2 = 0, t.design = c("geq", "geq"))
plot(model, "m_s")
```

plot.rd

Plot the Regression Discontinuity plot.rd plots the relationship between the running variable and the outcome. It is based on the [plot.RD](#) function in the **rdd** package.

Description

Plot the Regression Discontinuity

plot.rd plots the relationship between the running variable and the outcome. It is based on the [plot.RD](#) function in the **rdd** package.

Usage

```
## S3 method for class 'rd'
plot(x, preds = NULL, fit_line = c("linear", "quadratic",
  "cubic", "optimal", "half", "double"), fit_ci = c("area", "dot", "hide"),
  fit_ci_level = 0.95, bin_n = 20, bin_level = 0.95,
  bin_size = c("shade", "size"), quant_bin = TRUE, xlim = NULL,
  ylim = NULL, include_rugs = FALSE, ...)
```

Arguments

| | |
|---------------------------|---------------------------------------------------------------------------------------------------|
| <code>x</code> | An rd object, typically the result of <code>rd_est</code> . |
| <code>preds</code> | Predictions generated by <code>predict.rd</code> . |
| <code>fit_line</code> | Models to be shown as fitted lines. |
| <code>fit_ci</code> | Whether and how to plot prediction CIs around the fitted lines. |
| <code>fit_ci_level</code> | Confidence level of prediction CIs. |
| <code>bin_n</code> | Number of bins for binned data points (plot raw data points if = 0; suppress data points if < 0). |
| <code>bin_level</code> | Confidence level for CIs around binned data points. |
| <code>bin_size</code> | How to plot the number of observations in each bin. |
| <code>quant_bin</code> | Whether the data are binned per quantiles. |
| <code>xlim</code> | x-axis limits. |
| <code>ylim</code> | y-axis limits. |
| <code>include_rugs</code> | Whether to include 1d plot for both axes. |
| <code>...</code> | Additional arguments affecting the plots produced. |

Examples

```
dat <- data.frame(x = runif(1000, -1, 1), cov = rnorm(1000))
dat$tr <- as.integer(dat$x >= 0)
dat$y <- 3 + 2 * dat$x + 3 * dat$cov + 10 * (dat$x >= 0) + rnorm(1000)
rd <- rd_est(y ~ x + tr | cov, data = dat, cutpoint = 0, t.design = "geq")
plot(rd)
```

predict.rd

*Prediction the Regression Discontinuity***Description**

`predict.rd` makes predictions of mean and standard deviation of RDs at different cutoffs.

Usage

```
## S3 method for class 'rd'
predict(object, gran = 50, ...)
```

Arguments

| | |
|--------|-------------------------------------------------------------------------|
| object | An rd object, typically the result of rd_est . |
| gran | Granularity of the data points i.e. desired number of predicted points. |
| ... | Additional arguments affecting the predictions produced. |

Examples

```
x <- runif(1000, -1, 1)
cov <- rnorm(1000)
y <- 3 + 2 * x + 3 * cov + 10 * (x >= 0) + rnorm(1000)
tr <- as.integer(x >= 0)
rd <- rd_est(y ~ x + tr | cov, cutpoint = 0, t.design = "geq")
predict(rd)
```

| | |
|------------|-----------------------------------------------------------------|
| print.mfrd | <i>Print the Multivariate Frontier Regression Discontinuity</i> |
|------------|-----------------------------------------------------------------|

Description

print.mfrd prints a very basic summary of the multivariate frontier regression discontinuity. It is based on the [print.RD](#) function in the **rdd** package.

Usage

```
## S3 method for class 'mfrd'
print(x, digits = max(3, getOption("digits") - 3), ...)
```

Arguments

| | |
|--------|--------------------------------------------------------------------|
| x | An mfrd object, typically the result of mfrd_est . |
| digits | The number of digits to print. |
| ... | Additional arguments. |

| | |
|----------|-------------------------------------------|
| print.rd | <i>Print the Regression Discontinuity</i> |
|----------|-------------------------------------------|

Description

print.rd prints a very basic summary of the regression discontinuity. It is based on the [print.RD](#) function in the **rdd** package.

Usage

```
## S3 method for class 'rd'
print(x, digits = max(3, getOption("digits") - 3), ...)
```

Arguments

| | |
|--------|----------------------------------------------------------------|
| x | An rd object, typically the result of rd_est . |
| digits | The number of digits to print. |
| ... | Additional arguments. |

Description

`rd_est` estimates both sharp and fuzzy RDD, using parametric and non-parametric (local linear) models. It is based on the `RDestimate` function in the **rd** package. Sharp RDDs (both parametric and non-parametric) are estimated using `lm` in the **stats** package. Fuzzy RDDs (both parametric and non-parametric) are estimated using two-stage least-squares `ivreg` in the **AER** package. For non-parametric models, Imbens-Kalyanaraman optimal bandwidths can be used,

Usage

```
rd_est(formula, data, subset = NULL, cutpoint = NULL, bw = NULL,
       kernel = "triangular", se.type = "HC1", cluster = NULL,
       verbose = FALSE, less = FALSE, est.cov = FALSE, est.itt = FALSE,
       t.design = NULL)
```

Arguments

| | |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <code>formula</code> | The formula of the RDD. This is supplied in the format of $y \sim x$ for a simple sharp RDD, or $y \sim x \mid c1 + c2$ for a sharp RDD with two covariates. Fuzzy RDD may be specified as $y \sim x + z$ where x is the running variable, and z is the endogenous treatment variable. Covariates are then included in the same manner as in a sharp RDD. |
| <code>data</code> | An optional data frame. |
| <code>subset</code> | An optional vector specifying a subset of observations to be used |
| <code>cutpoint</code> | The cutpoint. If omitted, it is assumed to be 0. |
| <code>bw</code> | A numeric vector specifying the bandwidths at which to estimate the RD. If omitted or it is "IK12", the bandwidth is calculated using the Imbens-Kalyanaraman 2012 method. If it is "IK09", the bandwidth is calculated using the Imbens-Kalyanaraman 2009 method. Then it is estimated with that bandwidth, half that bandwidth, and twice that bandwidth. If only a single value is passed into the function, the RD will similarly be estimated at that bandwidth, half that bandwidth, and twice that bandwidth. |
| <code>kernel</code> | A string specifying the kernel to be used in the local linear fitting. "triangular" kernel is the default and is the "correct" theoretical kernel to be used for edge estimation as in RDD (Lee and Lemieux, 2010). Other options are "rectangular", "epanechnikov", "quartic", "triweight", "tricube", "gaussian" and "cosine". |
| <code>se.type</code> | This specifies the robust SE calculation method to use. Options are, as in <code>vcovHC</code> , "HC3", "const", "HC", "HC0", "HC1", "HC2", "HC4", "HC4m", "HC5". This option is overridden by <code>cluster</code> . |
| <code>cluster</code> | An optional vector specifying clusters within which the errors are assumed to be correlated. This will result in reporting cluster robust SEs. This option overrides anything specified in <code>se.type</code> . It is suggested that data with a discrete running variable be clustered by each unique value of the running variable (Lee and Card, 2008). |
| <code>verbose</code> | Will provide some additional information printed to the terminal. |

| | |
|----------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| less | Logical. If TRUE, return the estimates of linear and optimal, instead of linear, quadratic, cubic, optimal, half and double. |
| est.cov | Logical. If TRUE, the estimates of covariates will be included. |
| est.itd | Logical. If TRUE, the estimates of ITT will be returned. |
| t.design | The treatment option according to design. The entry is for X: "g" means treatment is assigned if X is greater than its cutoff, "geq" means treatment is assigned if X is greater than or equal to its cutoff, "l" means treatment is assigned if X is less than its cutoff, "leq" means treatment is assigned if X is less than or equal to its cutoff. |

Value

rd_est returns an object of `class "rd"`. The functions `summary` and `plot` are used to obtain and print a summary and plot of the estimated regression discontinuity. The object of class `rd` is a list containing the following components:

| | |
|-----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| type | A string denoting either "sharp" or "fuzzy" RDD. |
| est | Numeric vector of the estimate of the discontinuity in the outcome under a sharp design, or the Wald estimator in the fuzzy design for each corresponding bandwidth. |
| se | Numeric vector of the standard error for each corresponding bandwidth. |
| z | Numeric vector of the z statistic for each corresponding bandwidth. |
| p | Numeric vector of the p value for each corresponding bandwidth. |
| ci | The matrix of the 95 for each corresponding bandwidth. |
| d | Numeric vector of the effective size (Cohen's d) for each estimate. |
| cov | The names of covariates. |
| bw | Numeric vector of each bandwidth used in estimation. |
| obs | Vector of the number of observations within the corresponding bandwidth. |
| call | The matched call. |
| na.action | The observations removed from fitting due to missingness. |
| impute | Whether multiple imputation is used or not. |
| model | For a sharp design, a list of the <code>lm</code> objects is returned. For a fuzzy design, a list of lists is returned, each with two elements: <code>firststage</code> , the first stage <code>lm</code> object, and <code>iv</code> , the <code>ivreg</code> object. A model is returned for each corresponding bandwidth. |
| frame | Returns the model frame used in fitting. |

References

- Lee, D. S., Lemieux, T. (2010). Regression Discontinuity Designs in Economics. *Journal of Economic Literature*, 48(2), 281-355. <http://www.aeaweb.org/articles.php?doi=10.1257/jel.48.2.281>.
- Imbens, G., Lemieux, T. (2008). Regression discontinuity designs: A guide to practice. *Journal of Econometrics*, 142(2), 615-635. <http://dx.doi.org/10.1016/j.jeconom.2007.05.001>.
- Lee, D. S., Card, D. (2010). Regression discontinuity inference with specification error. *Journal of Econometrics*, 142(2), 655-674. <http://dx.doi.org/10.1016/j.jeconom.2007.05.003>.
- Angrist, J. D., Pischke, J.-S. (2009). *Mostly harmless econometrics: An empiricist's companion*. Princeton, NJ: Princeton University Press.

Examples

```
x <- runif(1000, -1, 1)
cov <- rnorm(1000)
y <- 3 + 2 * x + 3 * cov + 10 * (x >= 0) + rnorm(1000)
rd_est(y ~ x, t.design = "geq")
# Efficiency gains can be made by including covariates
rd_est(y ~ x | cov, t.design = "geq")
```

rd_impute

Multiple Imputation of Regression Discontinuity Estimation

Description

rd_impute estimates treatment effects in a RDD with imputed missing values.

Usage

```
rd_impute(formula, data, subset = NULL, cutpoint = NULL, bw = NULL,
  kernel = "triangular", se.type = "HC1", cluster = NULL, impute = NULL,
  verbose = FALSE, less = FALSE, est.cov = FALSE, est.itd = FALSE,
  t.design = NULL)
```

Arguments

| | |
|----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| formula | The formula of the RDD. This is supplied in the format of $y \sim x$ for a simple sharp RDD, or $y \sim x \mid c_1 + c_2$ for a sharp RDD with two covariates. Fuzzy RDD may be specified as $y \sim x + z$ where x is the running variable, and z is the endogenous treatment variable. Covariates are then included in the same manner as in a sharp RDD. |
| data | An optional data frame. |
| subset | An optional vector specifying a subset of observations to be used |
| cutpoint | The cutpoint. If omitted, it is assumed to be 0. |
| bw | A numeric vector specifying the bandwidths at which to estimate the RD. If omitted or it is "IK12", the bandwidth is calculated using the Imbens-Kalyanaraman 2012 method. If it is "IK09", the bandwidth is calculated using the Imbens-Kalyanaraman 2009 method. Then it is estimated with that bandwidth, half that bandwidth, and twice that bandwidth. If only a single value is passed into the function, the RD will similarly be estimated at that bandwidth, half that bandwidth, and twice that bandwidth. |
| kernel | A string specifying the kernel to be used in the local linear fitting. "triangular" kernel is the default and is the "correct" theoretical kernel to be used for edge estimation as in RDD (Lee and Lemieux, 2010). Other options are "rectangular", "epanechnikov", "quartic", "triweight", "tricube", "gaussian" and "cosine". |
| se.type | This specifies the robust SE calculation method to use. Options are, as in vcovHC , "HC3", "const", "HC", "HC0", "HC1", "HC2", "HC4", "HC4m", "HC5". This option is overridden by cluster. |

| | |
|----------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| cluster | An optional vector specifying clusters within which the errors are assumed to be correlated. This will result in reporting cluster robust SEs. This option overrides anything specified in <code>se.type</code> . It is suggested that data with a discrete running variable be clustered by each unique value of the running variable (Lee and Card, 2008). |
| impute | An optional vector specifying the imputed variables with missing values. |
| verbose | Will provide some additional information printed to the terminal. |
| less | Logical. If TRUE, return the estimates of linear and optimal, instead of linear, quadratic, cubic, optimal, half and double. |
| est.cov | Logical. If TRUE, the estimates of covariates will be included. |
| est.itd | Logical. If TRUE, the estimates of ITT will be returned. |
| t.design | The treatment option according to design. The entry is for X: "g" means treatment is assigned if X is greater than its cutoff, "geq" means treatment is assigned if X is greater than or equal to its cutoff, "l" means treatment is assigned if X is less than its cutoff, "leq" means treatment is assigned if X is less than or equal to its cutoff. |

Value

`rd_impute` returns an object of `class "rd"`.

References

Stata: 64 mi estimate - Estimation using multiple imputations

Examples

```
x <- runif(1000, -1, 1)
cov <- rnorm(1000)
y <- 3 + 2 * x + 3 * cov + 10 * (x < 0) + rnorm(1000)
group <- rep(1:10, each = 100)
rd_impute(y ~ x, impute = group, t.design = "l")
# Efficiency gains can be made by including covariates
rd_impute(y ~ x | cov, impute = group, t.design = "l")
```

rd_power

Power Analysis of Regression Discontinuity

Description

`rd_power` computes the empirical probability that RD is significant, i.e. the empirical alpha of null hypothesis: $RD = 0$

Usage

```
rd_power(num.rep = 100, sample.size = 100, x.dist = "normal",
  x.param = c(0, 1), x.cut = 0, x.fuzzy = c(0, 0), x.design = NULL,
  coeff = c(0.3, 1, 0.2, 0.3), eta.sq = 0.5, alpha.list = c(0.001, 0.01,
  0.05))
```

Arguments

| | |
|-------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| num.rep | Number of repetitions used to calculate the empirical alpha. |
| sample.size | Number of observations in each sample. |
| x.dist | Distribution of the assignment variable X. "normal" distribution is the default. "uniform" distribution is the only other option. |
| x.param | Parameters of the distribution of the assignment variable X. If x.dist is "normal", then x.param includes the mean and sd of normal distribution. If x.dist is "uniform", then x.param includes the upper and lower boundaries of uniform distribution. |
| x.cut | Cutpoint of RD with respect to the assignment variable X. |
| x.fuzzy | Probabilities to be assigned to control for individuals in treatment based on cut-off, and to treatment for individuals in control based on cutoff. For a sharp design, by default, the 1st entry is 0, and the 2nd entry is 0. For a fuzzy design, the 1st entry is the probability to be assigned to control for individuals above the cutpoint, and the 2nd entry is the probability to be assigned to treatment for individuals below the cutpoint. |
| x.design | The treatment option according to design. The entry is for X: "g" means treatment is assigned if X is greater than its cutoff, "geq" means treatment is assigned if X is greater than or equal to its cutoff, "l" means treatment is assigned if X is less than its cutoff, "leq" means treatment is assigned if X is less than or equal to its cutoff. |
| coeff | Coefficients of variables in the linear model to generate data. The 1st entry is the intercept. The 2nd entry is the slope of treatment, i.e. treatment effect. The 3rd entry is the slope of assignment. The 4th entry is the slope of interaction between treatment and assignment. |
| eta.sq | Expected partial eta-squared of the linear model with respect to the treatment itself. It is used to control the variance of noise in the linear model. |
| alpha.list | List of significance levels used to calculate the empirical alpha. |

Value

rd_power returns the results of 2 estimators as a table of class "rdp", including mean, variance, and power of estimate. The function summary is used to obtain and print a summary of the power analysis. The 1st Linear results of the linear regression estimator. The 2nd Opt results of the local linear regression estimator of RD, with the optimal bandwidth in the IK 2012 paper.

Examples

```
## Not run:
rd_power(x.design = "l")
rd_power(x.dist = "uniform", x.cut = 0.5, x.design = "l")
rd_power(x.fuzzy = c(0.1, 0.1), x.design = "l")

## End(Not run)
```


rd_sens_bw

*Bandwidth Sensitivity Simulation for Regression Discontinuity***Description**

rd_sens_bw refits the supplemented model with varying bandwidth. Other estimation parameters are held constant.

Usage

```
rd_sens_bw(object, bws)
```

Arguments

object An object returned by rd_est or rd_impute.
bws A positive numeric vector of bandwidth for refitting an rd object.

Value

A dataframe which contains the estimate est and standard error se for each supplemented bandwidth.

Examples

```
x <- runif(1000, -1, 1)
cov <- rnorm(1000)
y <- 3 + 2 * x + 3 * cov + 10 * (x >= 0) + rnorm(1000)
rd <- rd_est(y ~ x | cov, t.design = "geq")
rd_sens_bw(rd, bws = seq(.1, 1, length.out = 5))
```

rd_sens_cutoff

*Cutoff Sensitivity Simulation for Regression Discontinuity***Description**

rd_sens_cutoff refits the supplemented model with varying cutoff(s). Other estimation parameters, such as the automatically calculated bandwidth, are held constant.

Usage

```
rd_sens_cutoff(object, cutoffs)
```

Arguments

object An object returned by rd_est or rd_impute.
cutoffs A numeric vector of cutoff values to be used in the refitting of an rd object.

Value

A dataframe contains the estimate est and standard error se for each cutoff values (A1). Column A1 contains varying cutoffs on the assignment variable.

Examples

```
x <- runif(1000, -1, 1)
cov <- rnorm(1000)
y <- 3 + 2 * x + 3 * cov + 10 * (x >= 0) + rnorm(1000)
rd <- rd_est(y ~ x | cov, t.design = "geq")
rd_sens_cutoff(rd, seq(-.5, .5, length.out = 10))
```

| | |
|---------|----------------------------------------------------------|
| rd_type | <i>Determine Type of Regression Discontinuity Design</i> |
|---------|----------------------------------------------------------|

Description

rd_type cross-tabulates observations based on (1) a binary treatment and (2) one or two assignments and their cutoff values. This is an internal function and is typically not directly invoked by the user. It can be accessed using the triple colon, as in `rddapp:::rd_type()`.

Usage

```
rd_type(data, treat, assign_1, cutoff_1, operator_1 = NULL, assign_2 = NULL,
        cutoff_2 = NULL, operator_2 = NULL)
```

Arguments

| | |
|------------|-------------------------------------------------------------|
| data | A data.frame with each row representing an observation. |
| treat | The name of a numeric variable (treated = positive values). |
| assign_1 | The variable name of the primary assignment. |
| cutoff_1 | The cutoff value of the primary assignment. |
| operator_1 | The operator for the primary assignment. |
| assign_2 | The variable name of the secondary assignment. |
| cutoff_2 | The cutoff value of the secondary assignment. |
| operator_2 | The operator for the secondary assignment. |

Value

A list of two elements:

| | |
|----------|----------------------------------|
| crosstab | The cross-table as a data.frame. |
| type | The type of design as a string. |

Examples

```
x <- runif(1000, -1, 1)
cov <- rnorm(1000)
y <- 3 + 2 * x + 3 * cov + 10 * (x >= 0) + rnorm(1000)
df <- data.frame(cbind(y, x))
rddapp:::rd_type(df, 'y', 'x', 0, 'geq')
```

sens_plot

*Plot the Simulated Estimates for Sensitivity Analyses***Description**

sens_plot plots the sensitivity analysis for cutpoint or bandwidth.

Usage

```
sens_plot(sim_results, level = 0.95, x = c("A1", "A2", "bw"),
  plot_models = unique(sim_results$model), yrange = NULL)
```

Arguments

| | |
|-------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| sim_results | A data.frame returned by rd_sens_cutoff, rd_sens_bw, mrd_sens_cutoff, or mrd_sens_bw. |
| level | The confidence level for CIs (assuming a normal sampling distribution). |
| x | A string of the column name of the varying parameter in sim_results. This will be used as the x-axis in the plot. Possible values are c("A1", "A2", "bw"), which are column names in sim_results. A1 means the varying cutoffs are for assignment 1, and A2 assignment 2. |
| plot_models | A character vector specifying the models (i.e., models estimated with different approaches) to be plotted. Possible values are unique(sim_results\$model). |
| yrange | A numeric vector of the range of y-axis |

Examples

```
x <- runif(1000, -1, 1)
cov <- rnorm(1000)
y <- 3 + 2 * x + 3 * cov + 10 * (x >= 0) + rnorm(1000)
m <- rd_est(y ~ x | cov, t.design = "geq")
sim_cutoff <- rd_sens_cutoff(m, seq(-.5, .5, length.out = 10))
sens_plot(sim_cutoff, x = "A1", plot_models = c("linear", "optimal"))
sim_bw <- rd_sens_bw(m, seq(.1, 1, length.out = 10))
sens_plot(sim_bw, x = "bw")
```

shiny_run

*Launch the Shiny App for Regression Discontinuity***Description**

shiny_run looks for the Shiny app for rdd and launch it.

Usage

```
shiny_run(app_name = "shinyrdd")
```

Arguments

| | |
|----------|------------------------|
| app_name | The name of Shiny app. |
|----------|------------------------|

Examples

```
## Not run:
shiny_run()
shiny_run("shinyrdd")

## End(Not run)
```

summary.mfrd

Summarize the Multivariate Frontier Regression Discontinuity

Description

summary.mfrd is a summary method for class "mfrd". It is based on [summary.RD](#) function in the **rdd** package.

Usage

```
## S3 method for class 'mfrd'
summary(object, level = 0.95, digits = max(3,
  getOption("digits") - 3), ...)
```

Arguments

| | |
|--------|-------------------------------------------------------------------------------------|
| object | An object of class "mfrd", usually a result of a call to mfrd_est . |
| level | Numerical value between 0 and 1. Confidence level for confidence intervals. |
| digits | Number of digits to display. |
| ... | Additional arguments. |

Value

summary.mfrd returns a list which has the following components:

| | |
|-----------------|---------------------------------------------------------------------------------------------------------------|
| coefficients | A matrix containing estimates and confidence intervals (if applicable) for the complete model. |
| ht_coefficients | A matrix containing estimates and confidence intervals (if applicable) for the heterogeneous treatment model. |
| t_coefficients | A matrix containing estimates and confidence intervals (if applicable) for the treatment only model. |

summary.mrd

*Summarize the Multivariate Regression Discontinuity***Description**

summary.mrd is a summary method for class "mrd". It is based on [summary.RD](#) function in the **rdd** package.

Usage

```
## S3 method for class 'mrd'
summary(object, level = 0.95, digits = max(3,
  getOption("digits") - 3), ...)
```

Arguments

| | |
|--------|-----------------------------------------------------------------------------------|
| object | An object of class "mrd", usually a result of a call to mrd_est . |
| level | Numerical value between 0 and 1. Confidence level for confidence intervals. |
| digits | Number of digits to display. |
| ... | Additional arguments. |

Value

summary.mrd returns a list which has the following components depending on methods implemented in the "mrd" object:

center_coefficients

A matrix containing bandwidths, number of observations, estimates, SEs, confidence intervals, z-values and p-values for each estimated bandwidth.

univR_coefficients

A matrix containing bandwidths, number of observations, estimates, SEs, confidence intervals, z-values and p-values for each estimated bandwidth.

univM_coefficients

A matrix containing bandwidths, number of observations, estimates, SEs, confidence intervals, z-values and p-values for each estimated bandwidth.

front_coefficients

A matrix containing estimates and confidence intervals (if applicable) for the complete model.

front_ht_coefficients

A matrix containing estimates and confidence intervals (if applicable) for the heterogeneous treatment model.

front_t_coefficients

A matrix containing estimates and confidence intervals (if applicable) for the treatment only model.

| | |
|--------------|----------------------------------------------------------------------------------------------|
| summary.mrdi | <i>Summarize the Multiple Imputation of Multivariate Regression Discontinuity Estimation</i> |
|--------------|----------------------------------------------------------------------------------------------|

Description

summary.mrdi is a summary method for class "mrdi"

Usage

```
## S3 method for class 'mrdi'
summary(object, level = 0.95, digits = max(3,
  getOption("digits") - 3), ...)
```

Arguments

| | |
|--------|----------------------------------------------------------------------------------------------------------|
| object | An object of class "mrdi", usually a result of a call to mrd_impute with "front" method. |
| level | Numerical value between 0 and 1. Confidence level for confidence intervals. |
| digits | Number of digits to display. |
| ... | Additional arguments. |

Value

summary.mrdi returns a list which has the following components:

| | |
|-----------------|---------------------------------------------------------------------------------------------------------------|
| coefficients | A matrix containing estimates and confidence intervals (if applicable) for the complete model. |
| ht_coefficients | A matrix containing estimates and confidence intervals (if applicable) for the heterogeneous treatment model. |
| t_coefficients | A matrix containing estimates and confidence intervals (if applicable) for the treatment only model. |

| | |
|--------------|-----------------------------------------------------------------|
| summary.mrdp | <i>Summarize the Power Analysis of Regression Discontinuity</i> |
|--------------|-----------------------------------------------------------------|

Description

summary.mrdp is a summary method for class "mrdp"

Usage

```
## S3 method for class 'mrdp'
summary(object, digits = max(3, getOption("digits") - 3), ...)
```

Arguments

| | |
|--------|--------------------------------------------------------------------------------------|
| object | An object of class "mrdp", usually a result of a call to mrd_power . |
| digits | Number of digits to display. |
| ... | Additional arguments. |

Value

summary.mrdp returns a list which has the following components:

| | |
|--------------|--------------------------------------------------------------------------------|
| coefficients | A matrix containing the mean, variance, and empirical alpha of each estimator. |
|--------------|--------------------------------------------------------------------------------|

| | |
|------------|-----------------------------------------------|
| summary.rd | <i>Summarize the Regression Discontinuity</i> |
|------------|-----------------------------------------------|

Description

summary.rd is a summary method for class "rd" It is based on [summary.RD](#) function in the **rdd** package.

Usage

```
## S3 method for class 'rd'
summary(object, level = 0.95, digits = max(3,
  getOption("digits") - 3), ...)
```

Arguments

| | |
|--------|---------------------------------------------------------------------------------|
| object | An object of class "rd", usually a result of a call to rd_est . |
| level | Numerical value between 0 and 1. Confidence level for confidence intervals. |
| digits | Number of digits to display. |
| ... | Additional arguments. |

Value

summary.rd returns a list which has the following components:

| | |
|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------|
| coefficients | A matrix containing bandwidths, number of observations, estimates, SEs, confidence intervals, z-values and p-values for each estimated bandwidth. |
|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------|

| | |
|-------------|-----------------------------------------------------------------|
| summary.rdp | <i>Summarize the Power Analysis of Regression Discontinuity</i> |
|-------------|-----------------------------------------------------------------|

Description

summary.rdp is a summary method for class "rdp"

Usage

```
## S3 method for class 'rdp'
summary(object, digits = max(3, getOption("digits") - 3), ...)
```

Arguments

| | |
|--------|------------------------------------------------------------------------------------|
| object | An object of class "rdp", usually a result of a call to rd_power . |
| digits | Number of digits to display. |
| ... | Additional arguments. |

Value

summary.rdp returns a list which has the following components:

| | |
|--------------|--------------------------------------------------------------------------------|
| coefficients | A matrix containing the mean, variance, and empirical alpha of each estimator. |
|--------------|--------------------------------------------------------------------------------|

| | |
|--------------|----------------------------------------------------------|
| treat_assign | <i>Treatment Assignment for Regression Discontinuity</i> |
|--------------|----------------------------------------------------------|

Description

treat_assign computes the treatment variable T based on the cutoff of assignment variables X. This is an internal function and is typically not directly invoked by the user. It can be accessed using the triple colon, as in `rddapp:::treat_assign()`.

Usage

```
treat_assign(x, cut = 0, t.design = "1")
```

Arguments

| | |
|----------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| x | The vector of assignment variable X. |
| cut | The cutoff of assignment variables X. |
| t.design | The treatment option according to design. The entry is for X: "g" means treatment is assigned if X is greater than its cutoff, "geq" means treatment is assigned if X is greater than or equal to its cutoff, "1" means treatment is assigned if X is less than its cutoff, "leq" means treatment is assigned if X is less than or equal to its cutoff. |

Value

treat_assign returns the treatment variable as a vector according to the design, where 1 means the treated group, and 0 means the control group.

| | |
|------------|--------------------------------------------------------------------------------|
| var_center | <i>Assignment Centering for Multivariate Frontier Regression Discontinuity</i> |
|------------|--------------------------------------------------------------------------------|

Description

var_center computes the univariate assignment variable X based on the cutoffs of two assignment variables X_1 , X_2 . This is an internal function and is typically not directly invoked by the user. It can be accessed using the triple colon, as in `rddapp:::var_center()`.

Usage

```
var_center(x, cut = c(0, 0), t.design = NULL, t.plot = FALSE)
```

Arguments

| | |
|----------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| x | Data frame or matrix of two assignment variables, where the 1st column is X_1 , the 2nd column is X_2 |
| cut | Cutoffs of two assignment variables X_1 , X_2 . |
| t.design | The treatment option according to design. The 1st entry is for x_1 : "g" means treatment is assigned if x_1 is greater than its cutoff, "geq" means treatment is assigned if x_1 is greater than or equal to its cutoff, "l" means treatment is assigned if x_1 is less than its cutoff, "leq" means treatment is assigned if x_1 is less than or equal to its cutoff. The 2nd entry is for x_2 . |
| t.plot | Whether calculate the univariate treatment variable T and make a plot |

Value

var_center returns the univariate assignment variable as a vector according to the design.

| | |
|---------|----------------------------------|
| wt_kern | <i>Kernel Weight Calculation</i> |
|---------|----------------------------------|

Description

wt_kern calculates the appropriate kernel weights for a vector. This is useful when, for instance, one wishes to perform local regression. It is based on the [kernelwts](#) function in the **rdd** package. This is an internal function and is typically not directly invoked by the user. It can be accessed using the triple colon, as in `rddapp:::wt_kern()`.

Usage

```
wt_kern(X, center, bw, kernel = "triangular")
```

Arguments

| | |
|--------|-------------------------------------------------------------------------------------------------------------------------------------------------------------|
| X | The input x values. This variable represents the axis along which kernel weighting should be performed. |
| center | The point from which distances should be calculated. |
| bw | The bandwidth. |
| kernel | A string indicating the kernel to use. Options are "triangular" (the default), "epanechnikov", "quartic", "triweight", "tricube", "gaussian", and "cosine". |

Value

A vector of weights with length equal to that of the X input (one weight per element of X).

| | |
|-------------------|--------------------------------------------|
| wt_kern_bivariate | <i>Bivariate Kernel Weight Calculation</i> |
|-------------------|--------------------------------------------|

Description

wt_kern_bivariate calculates the appropriate weights for two variables for nonparametric implementation of Multivariate Frontier Regression Discontinuity Estimation. Kernel weights are calculated based on the L1 distance of the two variables from the frontiers.

Usage

```
wt_kern_bivariate(X1, X2, center1, center2, bw, kernel = "triangular",
  t.design = NULL)
```

Arguments

| | |
|----------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| X1 | The input x1 values for the first vector. This variable represents the axis along which kernel weighting should be performed. |
| X2 | The input x2 values for the second vector. X2 has the same length as X1. This variable represents the axis along which kernel weighting should be performed. |
| center1 | The point from which distances should be calculated for the first vector. |
| center2 | The point from which distances should be calculated for the second vector. |
| bw | A numeric vector specifying the bandwidths for each of three effects models |
| kernel | A string indicating the kernel to use. Options are "triangular" (the default), "epanechnikov", "quartic", "triweight", "tricube", "gaussian", and "cosine". |
| t.design | The treatment option according to design. The 1st entry is for X1: "g" means treatment is assigned if X1 is greater than its cutoff, "geq" means treatment is assigned if X1 is greater than or equal to its cutoff, "l" means treatment is assigned if X1 is less than its cutoff, "leq" means treatment is assigned if X1 is less than or equal to its cutoff. The 2nd entry is for X2. |

Value

Three vectors of weights and distances with length equal to that of the X1 and X2 input. The first and second weights and distances are calculated with respect to all frontiers of different treatments. The third weight and distance are calculated with respect to the overall frontier of treatment versus non-treatment.

Index

*Topic **datasets**

CARE, [6](#)

attr_check, [4](#)

bw_ik09, [4](#)

bw_ik12, [5](#)

CARE, [6](#)

class, [9](#), [11](#), [13](#), [15](#), [21](#), [23](#), [24](#)

dc_test, [6](#)

DCdensity, [6](#)

IKbandwidth, [4](#)

kernelwts, [33](#)

mfrd_est, [8](#), [19](#), [28](#)

mr_d_est, [9](#), [29](#)

mr_d_impute, [11](#), [30](#)

mr_d_power, [13](#), [31](#)

mr_d_sens_bw, [15](#)

mr_d_sens_cutoff, [16](#)

plot.mfrd, [17](#)

plot.RD, [17](#)

plot.rd, [17](#)

predict.rd, [18](#), [18](#)

print.mfrd, [19](#)

print.RD, [19](#)

print.rd, [19](#)

rd_est, [18](#), [19](#), [20](#), [31](#)

rd_impute, [22](#)

rd_power, [23](#), [32](#)

rd_sens_bw, [25](#)

rd_sens_cutoff, [25](#)

rd_type, [26](#)

rdd_bw_ik, [5](#)

rddapp (rddapp-package), [3](#)

rddapp-package, [3](#)

RDestimate, [20](#)

sens_plot, [27](#)

shiny_run, [27](#)

summary.mfrd, [28](#)

summary.mrd, [29](#)

summary.mrdi, [30](#)

summary.mrdp, [30](#)

summary.RD, [28](#), [29](#), [31](#)

summary.rd, [31](#)

summary.rdp, [32](#)

treat_assign, [32](#)

var_center, [33](#)

vcovHC, [10](#), [12](#), [20](#), [22](#)

wt_kern, [33](#)

wt_kern_bivariate, [34](#)