# Package 'rddapp'

December 5, 2018

```
Title Regression Discontinuity Design Application
Version 1.1.0
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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),
      plot3D (>= 1.1.1),
      sp (>= 1.3.1)
Suggests rdd (>= 0.57),
      rddtools (>= 0.4.0),
      foreign (>= 0.8-67),
      devtools (>= 1.12.0),
      testthat (>= 1.0.2),
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Collate 'attr_check.R'
      'bw_ik09.R'
      'bw ik12.R'
      'data.R'
      'wt_kern.R'
      'dc_test.R'
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#### **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 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.

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attr\_check

Attrition Checks

## **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 rd-dapp:::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

у.

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

Imbens-Kalyanaraman 2009 Optimal Bandwidth Calculation

# 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 **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:::bw\_ik09().

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

bw\_ik12 5

#### **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. De-

fault 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. De-

fault is FALSE.

kernel String indicating which kernel to use. Options are "triangular" (default and

 $recommended), \ "rectangular", \ "epanechnikov", \ "quartic", \ "triweight", \ "epanechnikov", \ "ep$ 

"tricube", and "cosine".

#### Value

The optimal bandwidth.

 $dc_{test}$ 

#### 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 subsetted 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

MOMWAISO 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.

```
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)
```

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#### **Arguments**

runvar Numerical vector of the running variable.

cutpoint The cutpoint (defaults to 0).

bin The binwidth (defaults to 2\*sd(runvar)\*length(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 op-

tions to modify the plot.

ext.out Logical flag indicating whether to return extended output. When FALSE (the de-

fault) DCdensity will return only the p-value of the test. When TRUE, DCdensity

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 Inf 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 cellmp (the mid-

points of each cell) and cellval (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.

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## **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)</pre>
```

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**

у	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, "1" 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".

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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 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).

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 sam-

ples are acquired.

#### Value

mfrd\_est returns an object of class "mfrd".

#### **Examples**

```
set.seed(12345)  x1 \leftarrow runif(1000, -1, 1)   x2 \leftarrow runif(1000, -1, 1)   cov \leftarrow rnorm(1000)   y \leftarrow 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.

```
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)
```

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#### **Arguments**

formula The formula of the MRDD. This is supplied in the format of  $y \sim x1 + x2$  for

a simple sharp MRDD, or y ~ x1 + x2 | c1 + c2 for a sharp MRDD with two covariates. Fuzzy MRDD may be specified as y ~ x1 + x2 + 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).

A numeric vector specifying the bandwidths at which to estimate the RD. If bw

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 band-

width, 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.

The number of uniformly-at-random samples to draw as search candidates for

front.bw if not given.

An integer specifying the number of folds for cross validation to determine

front.bw if not given.

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".

Logical. If TRUE, the estimates of ITT will be returned. Not applicable if method est.itt

is "front".

local The range of neighboring points around the cutoff on the standardized scale on

each assignment variable, which is a positive number.

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.

m

kernel

ngrid

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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, "1" means treatment is assigned if X1 is less than its cutoff, "1eq" 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 <- runorm(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"))
```

 ${\sf mrd\_impute}$ 

Multiple Imputation of Multivariate Regression Discontinuity Estimation

# Description

mrd\_impute estimates treatment effects in an MRDD with imputed missing values.

```
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)
```

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#### **Arguments**

m

formula The formula of the MRDD. This is supplied in the format of  $y \sim x1 + x2$  for

a simple sharp MRDD, or y  $\sim$  x1 + x2 | c1 + c2 for a sharp MRDD with two covariates. Fuzzy MRDD may be specified as y  $\sim$  x1 + x2 + 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 band-

width, 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.

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.

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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. The method to estimate rd effect. Options are "center", "univ", "front". method The treatment option according to design. The 1st entry is for X1: "g" means t.design 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, "1" 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. Logical. If TRUE (the default), removes bootstraps which cause error in the stop.on.error integrate function, and resample till the specified number of bootstrap samples are acquired.

#### Value

mrd\_impute returns an object of class "mrd", or "mrdi" for "front" method.

#### References

Stata: 64 mi estimate - Estimation using multiple imputations

## **Examples**

```
x1 <- runif(1000, -1, 1)
x2 <- runif(1000, -1, 1)
cov <- runorm(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"))</pre>
```

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

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#### **Arguments**

Number of repetitions used to calculate the empirical alpha. num.rep 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.fuzzv 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.

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.

> 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, "1" 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 treatment option according to design. The entry is for X2.

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.

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.

List of significance levels used to calculate the empirical alpha.

x2. fuzzy

x1.design

coeff

x2.design

eta.sq

alpha.list

mrd\_sens\_bw 15

#### 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

Bandwidth Sensitivity Simulation for Multivariate Regression Discontinuity

#### **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.

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#### **Examples**

```
x1 \leftarrow runif(1000, -1, 1)

x2 \leftarrow rnorm(1000, 10, 2)

cov \leftarrow rnorm(1000)

y \leftarrow 3 + 2 + x1 + 1 + x2 + 3 + cov + 10 + (x1 \ge 0) + 5 + (x2 \ge 10) + rnorm(1000)

mrd \leftarrow mrd_est(y \sim x1 + x2 \mid 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

Cutoff Sensitivity Simulation for Multivariate Regression Discontinuity

## **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 \leftarrow runif(1000, -1, 1) \\ x2 \leftarrow rnorm(1000, 10, 2) \\ cov \leftarrow rnorm(1000) \\ y \leftarrow 3 + 2 * x1 + 1 * x2 + 3 * cov + 10 * (x1 >= 0) + 5 * (x2 >= 10) + rnorm(1000) \\ mrd \leftarrow mrd_est(y \sim x1 + x2 \mid 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))
```

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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"),
 methodname = c("Param", "bw", "Half-bw", "Double-bw"), gran = 10,
 raw_data = TRUE, color_surface = FALSE, ...)
```

## **Arguments**

х	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.
methodname	Option for method specification, one of c("Param", "bw", "Half-bw", "Double-bw").
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)</pre>
y < -3 + 2 * (x1 >= 0) + 3 * cov + 10 * (x2 >= 0) + rnorm(1000)
model \leftarrow mfrd_est(y = y, x1 = x1, x2 = x2, c1 = 0, c2 = 0, t.design = c("geq", "geq"))
plot(model, "m_s", "Param")
```

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.

18 predict.rd

#### 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**

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

predict.rd

Prediction the Regression Discontinuity

# Description

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

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

print.mfrd 19

#### **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)</pre>
```

print.mfrd

Print the Multivariate Frontier Regression Discontinuity

## **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

Print the Regression Discontinuity

## 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.
```

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rd\_est

Regression Discontinuity Estimation

#### **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 **rdd** package. Sharp RDDs (both parametric and non-parametric) are estimated using 1m 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**

formula The formula of the RDD. This is supplied in the format of  $y \sim x$  for a simple

sharp RDD, or  $y \sim x \mid c1 + c2$  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.

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 band-

width, 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 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.

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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.
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

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.
р	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 1m objects is returned. For a fuzzy design, a list of lists is returned, each with two elements: firststage, the first stage 1m object, and iv, the ivreg 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.

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#### **Examples**

```
x \leftarrow runif(1000, -1, 1)

cov \leftarrow rnorm(1000)

y \leftarrow 3 + 2 * x + 3 * cov + 10 * (x \ge 0) + rnorm(1000)

rd_est(y \sim x, t.design = "geq")

# Efficiency gains can be made by including covariates

rd_est(y \sim x \mid 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.itt = 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 | 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.

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 band-

width, 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.

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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.
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

rd\_impute returns an object of class "rd".

#### References

Stata: 64 mi estimate - Estimation using multiple imputations

# **Examples**

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

```
rd_power(num.rep = 100, sample.size = 100, x.dist = "normal", x.para = 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))
```

rd\_power

## **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.para	Parameters of the distribution of the assignment variable X. If x.dist is "normal' then x.para includes the mean and sd of normal distribution. If x.dist is "uniform", then x.para 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, "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.
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 = "1")
rd_power(x.dist = "uniform", x.cut = 0.5, x.design = "1")
rd_power(x.fuzzy = c(0.1, 0.1), x.design = "1")
## End(Not run)
```

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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))</pre>
```

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.

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#### **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))</pre>
```

rd\_type

Determine Type of Regression Discontinuity Design

## **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')</pre>
```

sens\_plot 27

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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).
х	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**

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.

28 summary.mfrd

#### **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.

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 29

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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

```
## $3 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.

30 summary.mrdp

summary.mrdi	Summarize the Multiple Imputation of Multivariate Regression Discontinuity Estimation

# 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 Summarize the Power Analysis of Regression Discontinuity

#### **Description**

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

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

summary.rd 31

## **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

Summarize the Regression Discontinuity

# 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.

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.

32 treat\_assign

summary.rdp

Summarize the Power Analysis of Regression Discontinuity

#### **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

Treatment Assignment for Regression Discontinuity

# 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 treat-

ment 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 33

var_center	Assignment Centering for Multivariate Frontier Regression Discontinuity

# Description

var\_center computes the univariate assignment variable X based on the cutoffs of two assignment variables X1, X2. 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

х	Data frame or matrix of two assignment variables, where the 1st column is $X1$ , the 2nd column is $X2$
cut	Cutoffs of two assignment variables X1, X2.
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, "1" 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.
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	Kernel Weight Calculation

# 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().

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

34 wt\_kern\_bivariate

#### **Arguments**

X The input x values. This variable represents the axis along which kernel weight-

ing 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

Bivariate Kernel Weight Calculation

#### **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, "1" means treatment is assigned if X1 is less than its cutoff, "leq" means treatment is assigned if X1 is

## 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 fontiers of different treatments. The third weight and distance are calculated with respect to the overall frontier of treatment versus non-treatment.

less than or equal to its cutoff. The 2nd entry is for X2.

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