README

**Paper:** An Exact and Robust Conformal Inference Method for Counterfactual and Synthetic Controls

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The supplemental material for the article contains the Online Supplemental Appendix to the paper and code and data to replicate all analyses.

The supplemental material consists of the following files:

supplement\_conformal\_final.pdf

Online Supplemental Appendix to the paper including additional results, simulations studies, and all proofs.

app\_cunninghamshah\_final.R

R script to replicate the application, where we reanalyze the data in Cunningham and Shah (2018, Review of Economic Studies).

logfemrate.txt

Data for the empirical application obtained from Scott Cunningham and Manisha Shah.

simple\_illustration\_graph\_final.R

R script to generate the figures illustrating the difference in performance between imposing and not imposing the null hypothesis for estimation.

functions\_conformal\_final.R

R script with generic conformal inference functions used by the other scripts.

simulations\_conformal\_final.R

R script to replicate the Monte Carlo simulations reported in the Appendix.

All computations have been performed using the statistical software R. The codes were tested using R version 4.0.3 on macOS Big Sur.

This software is provided "as is" without warranty of any kind, expressed or implied. For questions and error reports, please contact [kwuthrich@ucsd.edu](mailto:kwuthrich@ucsd.edu).