Package 'rdmulti'

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Title Analysis of RD Designs with Multiple Cutoffs or Scores
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Author Matias D. Cattaneo, Rocio Titiunik, Gonzalo Vazquez-Bare
Maintainer Gonzalo Vazquez-Bare <gvazquez@econ.ucsb.edu></gvazquez@econ.ucsb.edu>
Description The regression discontinuity (RD) design is a popular quasi-experimental design for causal inference and policy evaluation. The 'rdmulti' package provides tools to analyze RD designs with multiple cutoffs or scores: rdmc() estimates pooled and cutoff specific effects for multi-cutoff designs, rdmcplot() draws RD plots for multi-cutoff designs and rdms() estimates effects in cumulative cutoffs or multi-score designs. See Cattaneo, Titiunik and Vazquez-Bare (2020) https://rdpackages.github.io/references/ Cattaneo-Titiunik-VazquezBare_2020_Stata.pdf> for further methodological details.
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rdmulti-package
Index 12

2 rdmulti-package

rdmulti-package

rdmulti: analysis of RD Designs with multiple cutoffs or scores

Description

The regression discontinuity (RD) design is a popular quasi-experimental design for causal inference and policy evaluation. The 'rdmulti' package provides tools to analyze RD designs with multiple cutoffs or scores: rdmc() estimates pooled and cutoff-specific effects in multi-cutoff designs, rdmcplot() draws RD plots for multi-cutoff RD designs and rdms() estimates effects in cumulative cutoffs or multi-score designs. For more details, and related Stata and R packages useful for analysis of RD designs, visit https://rdpackages.github.io/.

Author(s)

Matias Cattaneo, Princeton University. <cattaneo@princeton.edu>

Rocio Titiunik, Princeton University. <titiunik@princeton.edu>

Gonzalo Vazquez-Bare, UC Santa Barbara. <gvazquez@econ.ucsb.edu>

References

Calonico, S., M.D. Cattaneo, M. Farrell and R. Titiunik. (2017). rdrobust: Software for Regression Discontinuity Designs. *Stata Journal* 17(2): 372-404.

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Calonico, S., M.D. Cattaneo, and R. Titiunik. (2015). rdrobust: An R Package for Robust Non-parametric Inference in Regression-Discontinuity Designs. *R Journal* 7(1): 38-51.

Cattaneo, M.D., L. Keele, R. Titiunik and G. Vazquez-Bare. (2016). Interpreting Regression Discontinuity Designs with Multiple Cutoffs. *Journal of Politics* 78(4): 1229-1248.

Cattaneo, M.D., L. Keele, R. Titiunik and G. Vazquez-Bare. (2020). Extrapolating Treatment Effects in Multi-Cutoff Regression Discontinuity Designs. *Journal of the American Statistical Association*, forthcoming.

Cattaneo, M.D., R. Titiunik and G. Vazquez-Bare. (2020). Analysis of Regression Discontinuity Designs with Multiple Cutoffs or Multiple Scores. *Stata Journal*, forthcoming.

Keele, L. and R. Titiunik. (2015). Geographic Boundaries as Regression Discontinuities. *Political Analysis* 23(1): 127-155

rdmc 3

rdmc

Analysis of RD designs with multiple cutoffs

Description

rdmc() analyzes RD designs with multiple cutoffs.

Usage

```
rdmc(
 Υ,
 Χ,
 С,
  fuzzy = NULL,
 derivvec = NULL,
 pooled_opt = NULL,
 verbose = FALSE,
  pvec = NULL,
  qvec = NULL,
  hmat = NULL,
 bmat = NULL,
  rhovec = NULL,
  covs_mat = NULL,
  covs_list = NULL,
  covs_dropvec = NULL,
  kernelvec = NULL,
 weightsvec = NULL,
  bwselectvec = NULL,
  scaleparvec = NULL,
  scaleregulvec = NULL,
 masspointsvec = NULL,
 bwcheckvec = NULL,
  bwrestrictvec = NULL,
  stdvarsvec = NULL,
  vcevec = NULL,
  nnmatchvec = NULL,
  cluster = NULL,
  level = 95,
 plot = FALSE,
  conventional = FALSE
)
```

Arguments

Y outcome variable.
X running variable.

4 rdmc

C cutoff variable.

fuzzy specifies a fuzzy design. See rdrobust() for details.

derivvec vector of cutoff-specific order of derivatives. See rdrobust() for details.

pooled_opt options to be passed to rdrobust() to calculate pooled estimand.

verbose displays the output from rdrobust for estimating the pooled estimand.

pvec vector of cutoff-specific polynomial orders. See rdrobust() for details.

qvec vector of cutoff-specific polynomial orders for bias estimation. See rdrobust()

for details.

hmat matrix of cutoff-specific bandwidths. See rdrobust() for details.

bmat matrix of cutoff-specific bandwidths for bias estimation. See rdrobust() for

details.

rhovec vector of cutoff-specific values of rho. See rdrobust() for details.

covs_mat matrix of covariates. See rdrobust() for details.

covs_list list of covariates to be used in each cutoff.

covs_dropvec vector indicating whether collinear covariates should be dropped at each cutoff.

See rdrobust() for details.

kernelvec vector of cutoff-specific kernels. See rdrobust() for details. weightsvec vector of cutoff-specific weights. See rdrobust() for details.

bwselectvec vector of cutoff-specific bandwidth selection methods. See rdrobust() for de-

tails.

scaleparvec vector of cutoff-specific scale parameters. See rdrobust() for details.

scaleregulvec vector of cutoff-specific scale regularization parameters. See rdrobust() for

details.

masspointsvec vector indicating how to handle repeated values at each cutoff. See rdrobust()

for details.

bwcheckvec vector indicating the value of bwcheck at each cutoff. See rdrobust() for de-

tails.

bwrestrictvec vector indicating whether computed bandwidths are restricted to the range or

runvar at each cutoff. See rdrobust() for details.

stdvarsvec vector indicating whether variables are standardized at each cutoff. See rdrobust()

for details.

vcevec vector of cutoff-specific variance-covariance estimation methods. See rdrobust()

for details.

nnmatchvec vector of cutoff-specific nearest neighbors for variance estimation. See rdrobust()

for details.

cluster ID variable. See rdrobust() for details.

level confidence level for confidence intervals. See rdrobust() for details.

plot plots cutoff-specific estimates and weights.

conventional reports conventional, instead of robust-bias corrected, p-values and confidence

intervals.

rdmc 5

Value

tau	pooled estimate	
se.rb	robust bias corrected standard error for pooled estimate	
pv.rb	robust bias corrected p-value for pooled estimate	
ci.rb.l	left limit of robust bias corrected CI for pooled estimate	
ci.rb.r	right limit of robust bias corrected CI for pooled estimate	
hl	bandwidth to the left of the cutoff for pooled estimate	
hr	bandwidth to the right of the cutofffor pooled estimate	
Nhl	sample size within bandwidth to the left of the cutoff for pooled estimate	
Nhr	sample size within bandwidth to the right of the cutoff for pooled estimate	
В	vector of bias-corrected estimates	
V	vector of robust variances of the estimates	
Coefs	vector of conventional estimates	
W	vector of weights for each cutoff-specific estimate	
Nh	vector of sample sizes within bandwidth	
CI	robust bias-corrected confidence intervals	
Н	matrix of bandwidths	
Pv	vector of robust p-values	
rdrobust.results		
	results from rdrobust for pooled estimate	
cfail	Cutoffs where rdrobust() encountered problems	

Author(s)

Matias Cattaneo, Princeton University. <cattaneo@princeton.edu> Rocio Titiunik, Princeton University. <titiunik@princeton.edu> Gonzalo Vazquez-Bare, UC Santa Barbara. <gvazquez@econ.ucsb.edu>

References

Cattaneo, M.D., R. Titiunik and G. Vazquez-Bare. (2020). Analysis of Regression Discontinuity Designs with Multiple Cutoffs or Multiple Scores. *Stata Journal*, forthcoming.

Examples

```
# Toy dataset 
 X \leftarrow runif(1000,0,100) 
 C \leftarrow c(rep(33,500),rep(66,500)) 
 Y \leftarrow (1 + X + (X>=C))*(C==33)+(.5 + .5*X + .8*(X>=C))*(C==66) + rnorm(1000) 
 # rdmc with standard syntax 
 tmp \leftarrow rdmc(Y,X,C)
```

6 rdmcplot

rdmcplot

RD plots with multiple cutoffs.

Description

rdmcplot() RD plots with multiple cutoffs.

Usage

```
rdmcplot(
 Υ,
 Χ,
 С,
  nbinsmat = NULL,
 binselectvec = NULL,
  scalevec = NULL,
  supportmat = NULL,
  pvec = NULL,
  hmat = NULL,
  kernelvec = NULL,
 weightsvec = NULL,
  covs_mat = NULL,
  covs_list = NULL,
  covs_evalvec = NULL,
  covs_dropvec = NULL,
  ci = NULL,
  col_bins = NULL,
  pch_bins = NULL,
  col_poly = NULL,
  lty_poly = NULL,
  col_xline = NULL,
  lty_xline = NULL,
  nobins = FALSE,
  nopoly = FALSE,
  noxline = FALSE,
  nodraw = FALSE
)
```

Arguments

Y outcome variable.X running variable.C cutoff variable.

nbinsmat matrix of cutoff-specific number of bins. See rdplot() for details.

binselectvec vector of cutoff-specific bins selection method. See rdplot() for details.

rdmcplot 7

scalevec vector of cutoff-specific scale factors. See rdplot() for details.

supportmat matrix of cutoff-specific support conditions. See rdplot() for details..

pvec vector of cutoff-specific polynomial orders. See rdplot() for details.

hmat matrix of cutoff-specific bandwidths. See rdplot() for details.

kernelvec vector of cutoff-specific kernels. See rdplot() for details.

weightsvec vector of cutoff-specific weights. See rdplot() for details.

covs_mat matrix of covariates. See rdplot() for details. covs_list list of of covariates to be used in each cutoff.

covs_evalvec vector indicating the evaluation point for additional covariates. See rdrobust()

for details.

covs_dropvec vector indicating whether collinear covariates should be dropped at each cutoff.

See rdrobust() for details.

ci adds confidence intervals of the specified level to the plot. See rdrobust() for

details.

col_bins vector of colors for bins.

pch_bins vector of characters (pch) type for bins.

col_poly vector of colors for polynomial curves.

lty_poly vector of lty for polynomial curves.

col_xline vector of colors for vertical lines.

lty_xline vector of lty for vertical lines.

nobins omits bins plot.

nopoly omits polynomial curve plot.

noxline omits vertical lines indicating the cutoffs.

nodraw omits plot.

Value

clist list of cutoffs
cnum number of cutoffs

X0 matrix of X values for control units
 X1 matrix of X values for treated units
 Yhat0 estimated polynomial for control units
 Yhat1 estimated polynomial for treated units

Xmean bin average of X values
Ymean bin average for Y values

CI_1 lower end of confidence intervals
CI_r upper end of confidence intervals

cfail Cutoffs where rdrobust() encountered problems

Author(s)

```
Matias Cattaneo, Princeton University. <cattaneo@princeton.edu>
Rocio Titiunik, Princeton University. <titiunik@princeton.edu>
Gonzalo Vazquez-Bare, UC Santa Barbara. <gvazquez@econ.ucsb.edu>
```

References

Cattaneo, M.D., R. Titiunik and G. Vazquez-Bare. (2020). Analysis of Regression Discontinuity Designs with Multiple Cutoffs or Multiple Scores. *Stata Journal*, forthcoming.

Examples

```
# Toy dataset 
 X \leftarrow runif(1000,0,100) 
 C \leftarrow c(rep(33,500),rep(66,500)) 
 Y \leftarrow (1 + X + (X>=C))*(C==33)+(.5 + .5*X + .8*(X>=C))*(C==66) + rnorm(1000) 
 # rdmcplot with standard syntax 
 tmp \leftarrow rdmcplot(Y,X,C)
```

rdms

Analysis of RD designs with cumulative cutoffs or two running variables

Description

rdms() analyzes RD designs with cumulative cutoffs or two running variables.

Usage

```
rdms(
 Υ,
 Χ,
 С,
 X2 = NULL
 zvar = NULL,
 C2 = NULL
  rangemat = NULL,
  xnorm = NULL,
  fuzzy = NULL,
  derivvec = NULL,
  pooled_opt = NULL,
  pvec = NULL,
  qvec = NULL,
  hmat = NULL,
 bmat = NULL,
```

```
rhovec = NULL,
covs_mat = NULL,
covs_list = NULL,
covs_dropvec = NULL,
kernelvec = NULL,
weightsvec = NULL,
bwselectvec = NULL,
scaleparvec = NULL,
scaleregulvec = NULL,
masspointsvec = NULL,
bwcheckvec = NULL,
bwrestrictvec = NULL,
stdvarsvec = NULL,
vcevec = NULL,
nnmatchvec = NULL,
cluster = NULL,
level = 95,
plot = FALSE,
conventional = FALSE
```

Arguments

Υ	outcome variable.
Χ	running variable.
С	vector of cutoffs.

X2 if specified, second running variable.
 zvar if X2 is specified, treatment indicator.
 C2 if specified, second vector of cutoffs.

rangemat matrix of cutoff-specific ranges for the running variable.

xnorm normalized running variable to estimate pooled effect.

fuzzy specifies a fuzzy design. See rdrobust() for details.

derivvec vector of cutoff-specific order of derivatives. See rdrobust() for details.

pooled_opt options to be passed to rdrobust() to calculate pooled estimand.

pvec vector of cutoff-specific polynomial orders. See rdrobust() for details.

qvec vector of cutoff-specific polynomial orders for bias estimation. See rdrobust()

for details.

hmat matrix of cutoff-specific bandwidths. See rdrobust() for details.

bmat matrix of cutoff-specific bandwidths for bias estimation. See rdrobust() for

details.

rhovec vector of cutoff-specific values of rho. See rdrobust() for details.

covs_mat matrix of covariates. See rdplot() for details. covs_list list of of covariates to be used in each cutoff.

covs_dropvec vector indicating whether collinear covariates should be dropped at each cutoff.

See rdrobust() for details.

kernelvec vector of cutoff-specific kernels. See rdrobust() for details. weightsvec vector of cutoff-specific weights. See rdrobust() for details.

bwselectvec vector of cutoff-specific bandwidth selection methods. See rdrobust() for de-

tails.

scaleparvec vector of cutoff-specific scale parameters. See rdrobust() for details.

scaleregulvec vector of cutoff-specific scale regularization parameters. See rdrobust() for

details.

masspointsvec vector indicating how to handle repeated values at each cutoff. See rdrobust()

for details.

bwcheckvec vector indicating the value of bwcheck at each cutoff. See rdrobust() for de-

tails.

bwrestrictvec vector indicating whether computed bandwidths are restricted to the range or

runvar at each cutoff. See rdrobust() for details.

stdvarsvec vector indicating whether variables are standardized at each cutoff. See rdrobust()

for details.

vcevec vector of cutoff-specific variance-covariance estimation methods. See rdrobust()

for details.

nnmatchvec vector of cutoff-specific nearest neighbors for variance estimation. See rdrobust()

for details.

cluster ID variable. See rdrobust() for details.

level confidence level for confidence intervals. See rdrobust() for details.

plot plots cutoff-specific and pooled estimates.

conventional reports conventional, instead of robust-bias corrected, p-values and confidence

intervals.

Value

B vector of bias-corrected coefficients

V variance-covariance matrix of the estimators

Coefs vector of conventional coefficients

Nh vector of sample sizes within bandwidth at each cutoff

CI bias corrected confidence intervals

H bandwidth used at each cutoff

Pv vector of robust p-values

Author(s)

 $Matias\ Cattaneo,\ Princeton\ University.\ \verb|\color=cattaneo@princeton.edu|| \\$

Rocio Titiunik, Princeton University. <titiunik@princeton.edu>

Gonzalo Vazquez-Bare, UC Santa Barbara. <gvazquez@econ.ucsb.edu>

References

Cattaneo, M.D., R. Titiunik and G. Vazquez-Bare. (2020). Analysis of Regression Discontinuity Designs with Multiple Cutoffs or Multiple Scores. *Stata Journal*, forthcoming.

Examples

```
# Toy dataset: cumulative cutoffs  
X <- runif(1000,0,100)  
C <- c(33,66)  
Y <- (1+X)*(X<C[1])+(0.8+0.8*X)*(X>=C[1]&X<C[2])+(1.2+1.2*X)*(X>=C[2]) + rnorm(1000)  
# rmds: basic syntax  
tmp <- rdms(Y,X,C)
```

Index

```
_PACKAGE (rdmulti-package), 2
rdmc, 2, 3
rdmcplot, 2, 6
rdms, 2, 8
rdmulti-package, 2
rdmulti_package (rdmulti-package), 2
```