

Package ‘rddapp’

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Title Regression Discontinuity Design Application

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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](https://doi.org/10.1037/h0044319)> and Lee, D. S., Lemieux, T. (2010) <[doi:10.1257/jel.48.2.281](https://doi.org/10.1257/jel.48.2.281)>.

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Description

rddapp: A package for regression discontinuity designs (RDDs).

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.

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 attr_check

Attrition Checks

Description

attr_check reports missing data on treatment variable, assignment variable, and outcome. 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:::attr_check().

Usage

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

Arguments

x1	A numeric object containing the assignment variable.
y	A numeric object containing the outcome variable, with the same dimensionality as x1.
t	A numeric object containing the treatment variable (coded as 0 for untreated and 1 for treated), with the same dimensionality as x1 and y.
x2	A numeric object containing the secondary assignment variable.

Value

attr_check returns a list containing the amount and percentage of missing data 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().

Usage

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

Arguments

X	A numeric vector containing the running variable.
Y	A numeric vector containing the outcome variable.
cutpoint	A numeric value containing the cutpoint at which assignment to the treatment is determined. The default is 0.
verbose	A logical value indicating whether to print more information to the terminal. The default is FALSE.
kernel	A string indicating which kernel to use. Options are "triangular" (default and recommended), "rectangular", "epanechnikov", "quartic", "triweight", "tricube", and "cosine".

Value

ik_bw09 returns a numeric value specifying 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. <https://www.nber.org/papers/w14726>.

Drew Dimmery (2016). rdd: Regression Discontinuity Estimation. R package version 0.57. <https://CRAN.R-project.org/package=rdd>

 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 a 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 numeric vector containing the running variable.
Y	A numeric vector containing the outcome variable.
cutpoint	A numeric value containing the cutpoint at which assignment to the treatment is determined. The default is 0.
verbose	A logical value indicating whether to print more information to the terminal. The default is FALSE.

kernel A string indicating which kernel to use. Options are "triangular" (default and recommended), "rectangular", "epanechnikov", "quartic", "triweight", "tricube", and "cosine".

Value

ik_bw12 returns a numeric value specifying 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>.

Stigler, M. and B. Quast, B (2016). rddtools: A toolbox for regression discontinuity in R.

CARE

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

Description

A dataset containing a subset of children from the 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 ("Appearance, Pulse, Grimace, Activity, and Respiration") 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>

Examples

```
data("CARE")
head(CARE)
```

dc_test	<i>McCrary Sorting Test</i>
---------	-----------------------------

Description

dc_test implements the McCrary (2008) sorting test to identify violations of assignment rules. 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	A numeric vector containing the running variable.
cutpoint	A numeric value containing the cutpoint at which assignment to the treatment is determined. The default is 0.
bin	A numeric value containing the binwidth. The default is $2 * sd(\text{runvar}) * \text{length}(\text{runvar})^{(-.5)}$.
bw	A numeric value containing bandwidth to use. If no bandwidth is supplied, the default uses bandwidth selection calculation from McCrary (2008).
verbose	A logical value indicating whether to print diagnostic information to the terminal. The default is TRUE.
plot	A logical value indicating whether to plot the histogram and density estimations. The default is TRUE. The user may wrap this function in additional graphical options to modify the plot.
ext.out	A logical value indicating whether to return extended output. The default is FALSE. When FALSE dc_test will return only the p-value of the test, but will print more information. When TRUE, dc_test will return and print the additional information documented below.

hstest	A logical value indicating whether to return an "hstest" object compatible with base R's hypothesis test output. The default is FALSE.
level	A numerical value between 0 and 1 specifying the confidence level for confidence intervals. The default is 0.95.
digits	A non-negative integer specifying the number of digits to display in all output. The default is $\max(3, \text{getOption("digits")} - 3)$.
timeout	A non-negative numerical value specifying the maximum number of seconds that expressions in the function are allowed to run. The default is 30. Specify Inf to run all expressions to completion.

Value

If `ext.out` is FALSE, `dc_test` returns a numeric value specifying the p-value of the McCrary (2008) sorting test. Additional output is enabled when `ext.out` is TRUE. In this case, `dc_test` returns a list with the following elements:

theta	The estimated log difference in heights of the density curve 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. doi:10.1016/j.jeconom.2007.05.005.

Drew Dimmery (2016). rdd: Regression Discontinuity Estimation. R package version 0.57. <https://CRAN.R-project.org/package=rdd>

Examples

```
set.seed(12345)
# 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)
```


Description

mfrd_est implements the frontier approach for multivariate regression discontinuity estimation in Wong, Steiner and Cook (2013). It is based on the MFRDD code in Stata from Wong, Steiner, and Cook (2013).

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	A numeric object containing outcome variable.
x1	A numeric object containing the first assignment variable.
x2	A numeric object containing the second assignment variable.
c1	A numeric value containing the cutpoint at which assignment to the treatment is determined for x1.
c2	A numeric value containing the cutpoint at which assignment to the treatment is determined for x2.
t.design	A character vector of length 2 specifying the treatment option according to design. The first entry is for x1 and the second entry is for x2. Options are "g" (treatment is assigned if x1 is greater than its cutoff), "geq" (treatment is assigned if x1 is greater than or equal to its cutoff), "l" (treatment is assigned if x1 is less than its cutoff), and "leq" (treatment is assigned if x1 is less than or equal to its cutoff). The same options are available for x2.

local	A non-negative numeric value specifying the range of neighboring points around the cutoff on the standardized scale, for each assignment variable. The default is 0.15.
front.bw	A non-negative numeric vector of length 3 specifying the bandwidths at which to estimate the RD for each of three effects models (complete model, heterogeneous treatment model, and treatment only model) detailed in Wong, Steiner, and Cook (2013). If NA, front.bw will be determined by cross-validation. The default is NA.
m	A non-negative integer specifying the number of uniformly-at-random samples to draw as search candidates for front.bw, if front.bw is NA. The default is 10.
k	A non-negative integer specifying the number of folds for cross-validation to determine front.bw, if front.bw is NA. The default is 5.
kernel	A string indicating which kernel to use. Options are "triangular" (default and recommended), "rectangular", "epanechnikov", "quartic", "triweight", "tricube", and "cosine".
ngrid	A non-negative integer specifying the number of non-zero grid points on each assignment variable, which is also the number of zero grid points on each assignment variable. The default is 250. The value used in Wong, Steiner and Cook (2013) is 2500, which may cause long computational time.
margin	A non-negative numeric value specifying the range of grid points beyond the minimum and maximum of sample points on each assignment variable. This grid is used to impute potential outcomes along the frontier, as in Wong, Steiner, and Cook (2013). The default is 0.03.
boot	An optional non-negative integer specifying the number of bootstrap samples to obtain standard error of estimates.
cluster	An optional vector of length n specifying clusters within which the errors are assumed to be correlated. This will result in reporting cluster robust SEs. 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	A logical value indicating whether to remove bootstraps which cause error in the integrate function. If TRUE, bootstraps which cause error are removed and resampled until the specified number of bootstrap samples are acquired. If FALSE, bootstraps which cause error are not removed. The default is TRUE.

Value

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

w	Numeric vector specifying the weight of frontier 1 and frontier 2, respectively.
est	Numeric matrix of the estimate of the discontinuity in the outcome under a complete model (no prefix), heterogeneous treatment (ht) effects model, and treatment (t) only model, for the parametric case and for each corresponding bandwidth. Estimates with suffix "ev1" and "ev2" correspond to expected values for each frontier, under a given model. Estimates with suffix "ate" correspond to average treatment effects across both frontiers, under a given model.

d	Numeric matrix of the effect size (Cohen's d) for estimate.
se	Numeric matrix of the standard error for each corresponding bandwidth, if applicable.
m_s	A list containing estimates for the complete model, under parametric and non-parametric (optimal, half, and double bandwidth) cases. A list of coefficient estimates, residuals, effects, weights (in the non-parametric case), lm output (rank of the fitted linear model, fitted values, assignments for the design matrix, qr for linear fit, residual degrees of freedom, levels of the x value, function call, and terms), and output data frame are returned for each model.
m_h	A list containing estimates for the heterogeneous treatments model, under parametric and non-parametric (optimal, half, and double bandwidth) cases. A list of coefficient estimates, residuals, effects, weights (in the non-parametric case), lm output (rank of the fitted linear model, fitted values, assignments for the design matrix, qr for linear fit, residual degrees of freedom, levels of the x value, function call, and terms), and output data frame are returned for each model.
m_t	A list containing estimates for the treatment only model, under parametric and non-parametric (optimal, half, and double bandwidth) cases. A list of coefficient estimates, residuals, effects, weights (in the non-parametric case), lm output (rank of the fitted linear model, fitted values, assignments for the design matrix, qr for linear fit, residual degrees of freedom, levels of the x value, function call, and terms), and output data frame are returned for each model.
dat_h	A list containing four data frames, one for each case: parametric or non-parametric (optimal, half, and double bandwidth). Each data frame contains functions and densities for each frontier and treatment model.
dat	A data frame containing the outcome (y) and each input (x1, x2) for each observation. The data frame also contains indicators of being within the local boundary of the cutpoint for x1 and x2 (x1res, x2res), scaled (zx1, zx2) and centered x1 and x2 values (zcx1, zcx2), and treatment indicators for overall treatment (tr) based on treatment assignment from x1 (tr1), x2 (tr2), and both assignment variables (trb).
obs	List of the number of observations used in each model.
impute	A logical value indicating whether multiple imputation is used or not.
call	The matched call.
front.bw	Numeric vector of each bandwidth used to estimate the density at the frontier for the three effects models (complete model, heterogeneous treatment model, and treatment only model) detailed in Wong, Steiner, and Cook (2013).

References

- Wong, V., Steiner, P, and Cook, T. (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. doi:10.3102/1076998611432172.
- Lee, D. and Card, D. (2008). A Regression discontinuity inference with specification error. *Journal of Econometrics*, 142(2), 655-674. doi:10.1016/j.jeconom.2007.05.003.

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 a multivariate regression discontinuity design (MRDD) with two assignment variables, including the frontier average treatment effect (τ_{MRD}) and frontier-specific effects (τ_R and τ_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.itd = 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; a symbolic description of the model to be fitted. 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. A fuzzy MRDD may be specified as $y \sim x_1 + x_2 + z$ where x_1 is the first running variable, x_2 is the second 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 containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> .
subset	An optional vector specifying a subset of observations to be used in the fitting process.
cutpoint	A numeric vector of length 2 containing the cutpoints at which assignment to the treatment is determined. The default is <code>c(0, 0)</code> .
bw	A vector specifying the bandwidths at which to estimate the RD for non-parametric models. Possible values are "IK09", "IK12", or a user-specified non-negative numeric vector containing the bandwidths at which to estimate the RD. The default is "IK12". If bw is "IK12", the bandwidth is calculated using the Imbens-Kalyanaraman 2012 method. If bw is "IK09", the bandwidth is calculated using the Imbens-Kalyanaraman 2009 method. Then, the RD 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 non-negative numeric vector of length 3 specifying the bandwidths at which to estimate the RD for each of three effects models (complete model, heterogeneous treatment model, and treatment only model) detailed in Wong, Steiner, and Cook (2013). If NA, front.bw will be determined by cross-validation. The default is NA.
m	A non-negative integer specifying the number of uniformly-at-random samples to draw as search candidates for front.bw, if front.bw is NA. The default is 10.
k	A non-negative integer specifying the number of folds for cross-validation to determine front.bw, if front.bw is NA. The default is 5.
kernel	A string indicating which kernel to use. Options are "triangular" (default and recommended), "rectangular", "epanechnikov", "quartic", "triweight", "tricube", and "cosine".
se.type	This specifies the robust standard error calculation method to use, from the "sandwich" package. Options are, as in <code>vcovHC</code> , "HC3", "const", "HC", "HC0", "HC1", "HC2", "HC4", "HC4m", "HC5". The default is "HC1". This option is overridden by cluster.
cluster	An optional vector of length n 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	A logical value indicating whether to print additional information to the terminal, including results of instrumental variable regression, and outputs from background regression models. The default is FALSE.

less	Logical. If TRUE, return the estimates of parametric linear and optimal bandwidth non-parametric models only. If FALSE return the estimates of linear, quadratic, and cubic parametric models and optimal, half and double bandwidths in non-parametric models. The default is FALSE.
est.cov	Logical. If TRUE, the estimates of covariates will be included. If FALSE, the estimates of covariates will not be included. The default is FALSE. This option is not applicable if method is "front".
est.itt	Logical. If TRUE, the estimates of intent-to-treat (ITT) will be returned. If FALSE, the estimates of ITT will not be returned. The default is FALSE. This option is not applicable if method is "front".
local	A non-negative numeric value specifying the range of neighboring points around the cutoff on the standardized scale, for each assignment variable. The default is 0.15.
ngrid	A non-negative integer specifying the number of non-zero grid points on each assignment variable, which is also the number of zero grid points on each assignment variable. The default is 250. The value used in Wong, Steiner and Cook (2013) is 2500, which may cause long computational time.
margin	A non-negative numeric value specifying the range of grid points beyond the minimum and maximum of sample points on each assignment variable. The default is 0.03.
boot	An optional non-negative integer specifying the number of bootstrap samples to obtain standard error of estimates. This argument is not optional if method is "front".
method	A string specifying the method to estimate the RD effect. Options are "center", "univ", "front", based on the centering, univariate, and frontier approaches (respectively) from Wong, Steiner, and Cook (2013).
t.design	A character vector of length 2 specifying the treatment option according to design. The first entry is for x1 and the second entry is for x2. Options are "g" (treatment is assigned if x1 is greater than its cutoff), "geq" (treatment is assigned if x1 is greater than or equal to its cutoff), "l" (treatment is assigned if x1 is less than its cutoff), and "leq" (treatment is assigned if x1 is less than or equal to its cutoff). The same options are available for x2.
stop.on.error	A logical value indicating whether to remove bootstraps which cause error in the integrate function. If TRUE, bootstraps which cause error are removed and resampled until the specified number of bootstrap samples are acquired. If FALSE, bootstraps which cause error are not removed. The default is TRUE.

Value

mrd_est returns an object of class "mrd". The function summary is used to obtain and print a summary of the estimated regression discontinuity. The object of class mrd is a list containing the following components for each estimated treatment effect, tau_MRD or tau_R and tau_M:

type	A string denoting either "sharp" or "fuzzy" RDD.
call	The matched call.

est	Numeric vector of the estimate of the discontinuity in the outcome under a sharp MRDD or the Wald estimator in the fuzzy MRDD, for each corresponding bandwidth, if applicable.
se	Numeric vector of the standard error for each corresponding bandwidth, if applicable.
ci	The matrix of the 95 for each corresponding bandwidth, if applicable.
bw	Numeric vector of each bandwidth used in estimation.
z	Numeric vector of the z statistic for each corresponding bandwidth, if applicable.
p	Numeric vector of the p-value for each corresponding bandwidth, if applicable.
obs	Vector of the number of observations within the corresponding bandwidth, if applicable.
cov	The names of covariates.
model	For a sharp design, a list of the lm objects is returned. For a fuzzy design, a list of lists is returned, each with two elements: firststage, the first stage lm object, and iv, the ivreg object. A model is returned for each parametric and non-parametric case and corresponding bandwidth.
frame	Returns the model frame used in fitting.
na.action	The observations removed from fitting due to missingness.
impute	A logical value indicating whether multiple imputation is used or not.
d	Numeric vector of the effect size (Cohen's d) for each estimate.

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. <https://journals.sagepub.com/doi/10.3102/1076998611432172>.
- Imbens, G., Kalyanaraman, K. (2009). Optimal bandwidth choice for the regression discontinuity estimator (Working Paper No. 14726). National Bureau of Economic Research. <https://www.nber.org/papers/w14726>.
- 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>.
- Lee, D. S., Card, D. (2010). Regression discontinuity inference with specification error. *Journal of Econometrics*, 142(2), 655-674. [doi:10.1016/j.jeconom.2007.05.003](https://doi.org/10.1016/j.jeconom.2007.05.003).
- Lee, D. S., Lemieux, T. (2010). Regression Discontinuity Designs in Economics. *Journal of Economic Literature*, 48(2), 281-355. [doi:10.1257/jel.48.2.281](https://doi.org/10.1257/jel.48.2.281).
- Zeileis, A. (2006). Object-oriented computation of sandwich estimators. *Journal of Statistical Software*, 16(9), 1-16. [doi:10.18637/jss.v016.i09](https://doi.org/10.18637/jss.v016.i09)

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)
# 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

Multiple Imputation of Multivariate Regression Discontinuity Estimation

Description

mrd_impute estimates treatment effects in a multivariate regression discontinuity design (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.itd = 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; a symbolic description of the model to be fitted. 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. A fuzzy MRDD may be specified as $y \sim x_1 + x_2 + z$ where x_1 is the first running variable, x_2 is the second 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 containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> .
subset	An optional vector specifying a subset of observations to be used in the fitting process.
cutpoint	A numeric vector of length 2 containing the cutpoints at which assignment to the treatment is determined. The default is <code>c(0, 0)</code> .
bw	A vector specifying the bandwidths at which to estimate the RD. Possible values are "IK09", "IK12", and a user-specified non-negative numeric vector specifying the bandwidths at which to estimate the RD. The default is "IK12". If bw is "IK12", the bandwidth is calculated using the Imbens-Kalyanaraman 2012 method. If bw is "IK09", the bandwidth is calculated using the Imbens-Kalyanaraman 2009 method. Then the RD 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 non-negative numeric vector of length 3 specifying the bandwidths at which to estimate the RD for each of three effects models (complete model, heterogeneous treatment model, and treatment only model) detailed in Wong, Steiner, and Cook (2013). If NA, front.bw will be determined by cross-validation. The default is NA.
m	A non-negative integer specifying the number of uniformly-at-random samples to draw as search candidates for front.bw, if front.bw is NA. The default is 10.
k	A non-negative integer specifying the number of folds for cross-validation to determine front.bw, if front.bw is NA. The default is 5.
kernel	A string indicating which kernel to use. Options are "triangular" (default and recommended), "rectangular", "epanechnikov", "quartic", "triweight", "tricube", and "cosine".
se.type	This specifies the robust standard error calculation method to use, from the "sandwich" package. Options are, as in <code>vcovHC</code> , "HC3", "const", "HC", "HC0", "HC1", "HC2", "HC4", "HC4m", "HC5". The default is "HC1". This option is overridden by cluster.
cluster	An optional vector of length n 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 of length n containing a grouping variable that specifies the imputed variables with missing values.

verbose	A logical value indicating whether to print additional information to the terminal. The default is FALSE.
less	Logical. If TRUE, return the estimates of parametric linear and optimal bandwidth non-parametric models only. If FALSE return the estimates of linear, quadratic, and cubic parametric models and optimal, half and double bandwidths in non-parametric models. The default is FALSE.
est.cov	Logical. If TRUE, the estimates of covariates will be included. If FALSE, the estimates of covariates will not be included. The default is FALSE. This option is not applicable if method is "front".
est.itd	Logical. If TRUE, the estimates of intent-to-treat (ITT) will be returned. If FALSE, the estimates of ITT will not be returned. The default is FALSE. This option is not applicable if method is "front".
local	A non-negative numeric value specifying the range of neighboring points around the cutoff on the standardized scale, for each assignment variable. The default is 0.15.
ngrid	A non-negative integer specifying the number of non-zero grid points on each assignment variable, which is also the number of zero grid points on each assignment variable. The default is 250. The value used in Wong, Steiner and Cook (2013) is 2500, which may cause long computational time.
margin	A non-negative numeric value specifying the range of grid points beyond the minimum and maximum of sample points on each assignment variable. The default is 0.03.
boot	An optional non-negative integer specifying the number of bootstrap samples to obtain standard error of estimates. This argument is not optional if method is "front".
method	A string specifying the method to estimate the RD effect. Options are "center", "univ", "front", based on the centering, univariate, and frontier approaches (respectively) from Wong, Steiner, and Cook (2013).
t.design	A character vector of length 2 specifying the treatment option according to design. The first entry is for x1 and the second entry is for x2. Options are "g" (treatment is assigned if x1 is greater than its cutoff), "geq" (treatment is assigned if x1 is greater than or equal to its cutoff), "1" (treatment is assigned if x1 is less than its cutoff), and "leq" (treatment is assigned if x1 is less than or equal to its cutoff). The same options are available for x2.
stop.on.error	A logical value indicating whether to remove bootstraps which cause error in the integrate function. If TRUE, bootstraps which cause error are removed and resampled until the specified number of bootstrap samples are acquired. If FALSE, bootstraps which cause error are not removed. The default is TRUE.

Value

mrd_impute returns an object of class "mrd" or "mrdd" for "front" method. The function summary is used to obtain and print a summary of the estimated regression discontinuity. The object of class mrd is a list containing the following components for each estimated treatment effect, tau_MRD or tau_R and tau_M:

call	The matched call.
type	A string denoting either "sharp" or "fuzzy" RDD.
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.
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 parametric and non-parametric case and corresponding bandwidth.
frame	Returns the model frame used in fitting.
na.action	The observations removed from fitting due to missingness.
est	Numeric vector of the estimate of the discontinuity in the outcome under a sharp MRDD or the Wald estimator in the fuzzy MRDD, for each corresponding bandwidth.
d	Numeric vector of the effect size (Cohen's d) for each estimate.
se	Numeric vector of the standard error for each corresponding bandwidth.
z	Numeric vector of the z statistic for each corresponding bandwidth.
df	Numeric vector of the degrees of freedom computed using Barnard and Rubin (1999) adjustment for imputation.
p	Numeric vector of the p-value for each corresponding bandwidth.
ci	The matrix of the 95 for each corresponding bandwidth.
impute	A logical value indicating whether multiple imputation is used or not.

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. <https://journals.sagepub.com/doi/10.3102/1076998611432172>.
- Lee, D. S., Lemieux, T. (2010). Regression Discontinuity Designs in Economics. *Journal of Economic Literature*, 48(2), 281-355. [doi:10.1257/jel.48.2.281](https://doi.org/10.1257/jel.48.2.281).
- Lee, D. S., Card, D. (2010). Regression discontinuity inference with specification error. *Journal of Econometrics*, 142(2), 655-674. [doi:10.1016/j.jeconom.2007.05.003](https://doi.org/10.1016/j.jeconom.2007.05.003).
- Barnard, J., Rubin, D. (1999). Small-Sample Degrees of Freedom with Multiple Imputation. *Biometrika*, 86(4), 948-55.

Examples

```
set.seed(12345)
x1 <- runif(300, -1, 1)
x2 <- runif(300, -1, 1)
cov <- rnorm(300)
y <- 3 + 2 * (x1 >= 0) + 3 * cov + 10 * (x2 >= 0) + rnorm(300)
imp <- rep(1:3, each = 100)
```

```

# all examples below have smaller numbers of m to keep run-time low
# centering
mrd_impute(y ~ x1 + x2 | cov, impute = imp, method = "center", t.design = c("geq", "geq"), m = 3)
# univariate
mrd_impute(y ~ x1 + x2 | cov, impute = imp, method = "univ", t.design = c("geq", "geq"), m = 3)
# frontier - don't run due to computation time
## Not run: mrd_impute(y ~ x1 + x2 | cov, impute = imp, method = "front",
                      boot = 1000, t.design = c("geq", "geq"), m = 3)
## End(Not run)

```

mrd_power

Power Analysis of Multivariate Regression Discontinuity

Description

mrd_power computes the empirical probability that a resulting parameter estimate of the MRD is significant, i.e. the empirical power (1 - beta).

Usage

```

mrd_power(
  num.rep = 100,
  sample.size = 100,
  x1.dist = "normal",
  x1.para = c(0, 1),
  x2.dist = "normal",
  x2.para = 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	A non-negative integer specifying the number of repetitions used to calculate the empirical power. The default is 100.
sample.size	A non-negative integer specifying the number of observations in each sample. The default is 100.
x1.dist	A string specifying the distribution of the first assignment variable, x1. Options are "normal" and "uniform". The default is the "normal" distribution.

x1.para	A numeric vector of length 2 specifying parameters of the distribution of the first assignment variable, x1. If x1.dist is "normal", then x1.para includes the mean and standard deviation of the normal distribution. If x1.dist is "uniform", then x1.para includes the upper and lower boundaries of the uniform distribution. The default is $c(0, 1)$.
x2.dist	A string specifying the distribution of the second assignment variable, x2. Options are "normal" and "uniform". The default is the "normal" distribution.
x2.para	A numeric vector of length 2 specifying parameters of the distribution of the second assignment variable, x2. If x2.dist is "normal", then x2.para includes the mean and standard deviation of the normal distribution. If x2.dist is "uniform", then x2.para includes the upper and lower boundaries of the uniform distribution. The default is $c(0, 1)$.
x1.cut	A numeric value containing the cutpoint at which assignment to the treatment is determined for the first assignment variable, x1. The default is 0.
x2.cut	A numeric value containing the cutpoint at which assignment to the treatment is determined for the second assignment variable, x2. The default is 0.
x1.fuzzy	A numeric vector of length 2 specifying the probabilities to be assigned to the control condition, in terms of the first assignment variable, x1, for individuals in the treatment based on the cutoff, and to treatment for individuals in the control condition based on the cutoff. For a sharp design, both entries are 0. For a fuzzy design, the first entry is the probability to be assigned to control for individuals above the cutpoint, and the second entry is the probability to be assigned to treatment for individuals below the cutpoint. The default is $c(0, 0)$, indicating a sharp design.
x2.fuzzy	A numeric vector of length 2 specifying the probabilities to be assigned to the control, in terms of the second assignment variable, x2, for individuals in the treatment based on the cutoff, and to treatment for individuals in the control based on the cutoff. For a sharp design, both entries are 0. For a fuzzy design, the first entry is the probability to be assigned to control for individuals above the cutpoint, and the second entry is the probability to be assigned to treatment for individuals below the cutpoint. The default is $c(0, 0)$, indicating a sharp design.
x1.design	A string specifying the treatment option according to design for x1. Options are "g" (treatment is assigned if x1 is greater than its cutoff), "geq" (treatment is assigned if x1 is greater than or equal to its cutoff), "l" (treatment is assigned if x1 is less than its cutoff), and "leq" (treatment is assigned if x1 is less than or equal to its cutoff).
x2.design	A string specifying the treatment option according to design for x2. Options are "g" (treatment is assigned if x2 is greater than its cutoff), "geq" (treatment is assigned if x2 is greater than or equal to its cutoff), "l" (treatment is assigned if x2 is less than its cutoff), and "leq" (treatment is assigned if x2 is less than or equal to its cutoff).
coeff	A numeric vector specifying coefficients of variables in the linear model to generate data. Coefficients are in the following order: <ul style="list-style-type: none">• 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.

The default is `c(0.1, 0.5, 0.5, 1, rep(0.1, 9))`.

<code>eta.sq</code>	A numeric value specifying the 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. The default is 0.50.
<code>alpha.list</code>	A numeric vector containing significance levels (between 0 and 1) used to calculate the empirical alpha. The default is <code>c(0.001, 0.01, 0.05)</code> .

Value

`mrd_power` returns an object of class "mrdp" containing the number of successful iterations, mean, variance, and power (with alpha of 0.001, 0.01, and 0.05) for six estimators. The function summary is used to obtain and print a summary of the power analysis. The six estimators are as follows:

- The 1st estimator, `Linear`, provides results of the linear regression estimator of combined RD using the centering approach.
- The 2nd estimator, `Opt`, provides results of the local linear regression estimator of combined RD using the centering approach, with the optimal bandwidth in the Imbens and Kalyanaraman (2012) paper.
- The 3rd estimator, `Linear`, provides results of the linear regression estimator of separate RD in terms of `x1` using the univariate approach.
- The 4th estimator, `Opt`, provides results of the local linear regression estimator of separate RD in terms of `x1` using the univariate approach, with the optimal bandwidth in the Imbens and Kalyanaraman (2012) paper.
- The 5th estimator, `Linear`, provides results of the linear regression estimator of separate RD in terms of `x2` using the univariate approach.
- The 6th estimator, `Opt`, provides results of the local linear regression estimator of separate RD in terms of `x2` using the univariate approach, with the optimal bandwidth in the Imbens and Kalyanaraman (2012) paper.

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>.

Examples

```
## Not run:
summary(mrd_power(x1.design = "1", x2.design = "1"))
summary(mrd_power(x1.dist = "uniform", x1.cut = 0.5,
                  x1.design = "1", x2.design = "1"))
summary(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 supplied model with varying bandwidths. All other aspects of the model 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 the bandwidths for refitting an mrd object.

Value

mrd_sens_bw returns a dataframe containing the estimate est and standard error se for each supplied bandwidth and for the Imbens-Kalyanaraman (2012) optimal bandwidth, bw, and for each supplied approach, model. Approaches are either user specified ("usr") or based on the optimal bandwidth ("origin").

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>.

Examples

```
set.seed(12345)
x1 <- runif(10000, -1, 1)
x2 <- rnorm(10000, 10, 2)
cov <- rnorm(10000)
y <- 3 + 2 * x1 + 1 * x2 + 3 * cov + 10 * (x1 >= 0) + 5 * (x2 >= 10) + rnorm(10000)
# front.bw argument was supplied to speed up the example
# users should choose appropriate values for front.bw
mrd <- mrd_est(y ~ x1 + x2 | cov,
              cutpoint = c(0, 10), t.design = c("geq", "geq"), front.bw=c(1,1,1))
mrd_sens_bw(mrd, approach = "univ1", bws = seq(0.1, 1, length.out = 3))
```

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

Description

mrd_sens_cutoff refits the supplied model with varying cutoff(s). All other aspects of the model, 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. The first column corresponds to cutoffs for x1 and the second column corresponds to cutoffs for x2.

Value

mrd_sens_cutoff returns a dataframe containing the estimate est and standard error se for each pair of cutoffs (A1 and A2) and for each model. A1 contains varying cutoffs for assignment 1 and A2 contains varying cutoffs for assignment 2. The model column contains the approach (either centering, univariate 1, or univariate 2) for determining the cutoff and the parametric model (linear, quadratic, or cubic) or non-parametric bandwidth setting (Imbens-Kalyanaraman 2012 optimal, half, or double) used for estimation.

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>.

Examples

```

set.seed(12345)
x1 <- runif(5000, -1, 1)
x2 <- rnorm(5000, 10, 2)
cov <- rnorm(5000)
y <- 3 + 2 * x1 + 1 * x2 + 3 * cov + 10 * (x1 >= 0) + 5 * (x2 >= 10) + rnorm(5000)
# front.bw argument was supplied to speed up the example
# users should choose appropriate values for front.bw
mrd <- mrd_est(y ~ x1 + x2 | cov,
              cutpoint = c(0, 10), t.design = c("geq", "geq"), front.bw = c(1,1,1))
mrd_sens_cutoff(mrd, expand.grid(A1 = seq(-.5, .5, length.out = 3), A2 = 10))

```

plot.mfrd

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

plot.mfrd plots a 3D illustration of the bivariate frontier regression discontinuity design (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

x	An mfrd object returned by mfrd_est or contained in the object returned by mrd_est.
model	A string containing the model specification. Options include one of c("m_s", "m_h", "m_t"), which denote the complete model, heterogeneous treatment model, and treatment only model, respectively.
methodname	A string containing the method specification. Options include one of c("Param", "bw", "Half-bw", "Double-bw").
gran	A non-negative integer specifying the granularity of the surface grid (i.e. the desired number of predicted points before and after the cutoff, along each assignment variable). The default is 10.
raw_data	A logical value indicating whether the raw data points are plotted. The default is TRUE.

color_surface A logical value indicating whether the treated surface is colored. The default is FALSE.

... 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 <- mrd_est(y ~ x1 + x2, cutpoint = c(0, 0), t.design = c("geq", "geq"))
plot(model$front$tau_MRD, "m_s", "Param")
```

plot.rd

Plot the Regression Discontinuity

Description

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

x An rd object, typically the result of [rd_est](#).

preds An optional vector of predictions generated by [predict.rd](#). If not supplied, prediction is completed within the plot.rd function.

fit_line	A character vector specifying models to be shown as fitted lines. Options are c("linear", "quadratic", "cubic", "optimal", "half", "double").
fit_ci	A string specifying whether and how to plot prediction confidence intervals around the fitted lines. Options are c("area", "dot", "hide").
fit_ci_level	A numeric value between 0 and 1 specifying the confidence level of prediction CIs. The default is 0.95.
bin_n	An integer specifying the number of bins for binned data points. If bin_n is 0, raw data points are plotted. If bin_n is < 0, data points are suppressed. The default is 20.
bin_level	A numeric value between 0 and 1 specifying the confidence level for CIs around binned data points. The default is 0.95.
bin_size	A string specifying how to plot the number of observations in each bin, by "size" or "shape".
quant_bin	A logical value indicating whether the data are binned by quantiles. The default is TRUE.
xlim	An optional numeric vector containing the x-axis limits.
ylim	An optional numeric vector containing the y-axis limits.
include_rugs	A logical value indicating whether to include the 1d plot for both axes. The default is FALSE.
...	Additional graphic arguments passed to plot.

References

Drew Dimmery (2016). rdd: Regression Discontinuity Estimation. R package version 0.57. <https://CRAN.R-project.org/package=rdd>

Examples

```
set.seed(12345)
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

Predict the Regression Discontinuity

Description

predict.rd makes predictions of means and standard deviations of RDs at different cutoffs.

Usage

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

Arguments

object	An rd object, typically the result of <code>rd_est</code> .
gran	A non-negative integer specifying the granularity of the data points (i.e. the desired number of predicted points). The default is 50.
...	Additional arguments passed to predict.

Examples

```
set.seed(12345)
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

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 <code>mfrd_est</code> .
digits	A non-negative integer specifying the number of digits to print. The default is <code>max(3, getOption("digits") - 3)</code> .
...	Additional arguments passed to print.

References

Drew Dimmery (2016). rdd: Regression Discontinuity Estimation. R package version 0.57. <https://CRAN.R-project.org/package=rdd>

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

Description

print.rd prints a basic summary of the regression discontinuity. print.rd 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 <code>rd_est</code> .
digits	A non-negative integer specifying the number of digits to print. The default is <code>max(3, getOption("digits") - 3)</code> .
...	Additional arguments passed to print.

References

Drew Dimmery (2016). rdd: Regression Discontinuity Estimation. R package version 0.57. <https://CRAN.R-project.org/package=rdd>

rd_est	<i>Regression Discontinuity Estimation</i>
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Description

rd_est estimates both sharp and fuzzy RDDs using parametric and non-parametric (local linear) models. It is based on the RDeestimate function in the "rdd" 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.itd = FALSE,
t.design = NULL
)

```

Arguments

formula	The formula of the RDD; a symbolic description of the model to be fitted. 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. A 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 included in the same manner as in a sharp RDD.
data	An optional data frame containing the variables in the model. If not found in data, the variables are taken from environment(formula).
subset	An optional vector specifying a subset of observations to be used in the fitting process.
cutpoint	A numeric value containing the cutpoint at which assignment to the treatment is determined. The default is 0.
bw	A vector specifying the bandwidths at which to estimate the RD. Possible values are "IK09", "IK12", and a user-specified non-negative numeric vector specifying the bandwidths at which to estimate the RD. The default is "IK12". If bw is "IK12", the bandwidth is calculated using the Imbens-Kalyanaraman 2012 method. If bw is "IK09", the bandwidth is calculated using the Imbens-Kalyanaraman 2009 method. Then the RD 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 indicating which kernel to use. Options are "triangular" (default and recommended), "rectangular", "epanechnikov", "quartic", "triweight", "tricube", and "cosine".
se.type	This specifies the robust standard error calculation method to use, from the "sandwich" package. Options are, as in <code>vcovHC</code> , "HC3", "const", "HC", "HC0", "HC1", "HC2", "HC4", "HC4m", "HC5". The default is "HC1". This option is overridden by cluster.
cluster	An optional vector of length n 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	A logical value indicating whether to print additional information to the terminal. The default is FALSE.

less	Logical. If TRUE, return the estimates of linear and optimal. If FALSE return the estimates of linear, quadratic, cubic, optimal, half and double. The default is FALSE.
est.cov	Logical. If TRUE, the estimates of covariates will be included. If FALSE, the estimates of covariates will not be included. The default is FALSE. This option is not applicable if method is "front".
est.itd	Logical. If TRUE, the estimates of ITT will be returned. The default is FALSE.
t.design	A string specifying the treatment option according to design. Options are "g" (treatment is assigned if x is greater than its cutoff), "geq" (treatment is assigned if x is greater than or equal to its cutoff), "l" (treatment is assigned if x is less than its cutoff), and "leq" (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 RDD or the Wald estimator in the fuzzy RDD, 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 effect 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 number of observations removed from fitting due to missingness.
impute	A logical value indicating whether multiple imputation is used or not.
model	For a sharp design, a list of the lm objects is returned. For a fuzzy design, a list of lists is returned, each with two elements: firststage, the first stage lm object, and iv, the ivreg object. A model is returned for each corresponding bandwidth.
frame	Returns the dataframe used in fitting the model.

References

- Lee, D. S., Lemieux, T. (2010). Regression Discontinuity Designs in Economics. *Journal of Economic Literature*, 48(2), 281-355. 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. doi: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. doi: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.
- Drew Dimmery (2016). rdd: Regression Discontinuity Estimation. R package version 0.57. <https://CRAN.R-project.org/package=rdd>
- Imbens, G., Kalyanaraman, K. (2009). Optimal bandwidth choice for the regression discontinuity estimator (Working Paper No. 14726). National Bureau of Economic Research. <https://www.nber.org/papers/w14726>.
- 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>.

Examples

```
set.seed(12345)
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 (review SEs in "summary" output).
rd_est(y ~ x | cov, t.design = "geq")
```

rd_impute

Multiple Imputation of Regression Discontinuity Estimation

Description

rd_impute estimates treatment effects in an 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; a symbolic description of the model to be fitted. 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. A 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 included in the same manner as in a sharp RDD.
data	An optional data frame containing the variables in the model. If not found in data, the variables are taken from environment(formula).
subset	An optional vector specifying a subset of observations to be used in the fitting process.
cutpoint	A numeric value containing the cutpoint at which assignment to the treatment is determined. The default is 0.
bw	A vector specifying the bandwidths at which to estimate the RD. Possible values are "IK09", "IK12", and a user-specified non-negative numeric vector specifying the bandwidths at which to estimate the RD. The default is "IK12". If bw is "IK12", the bandwidth is calculated using the Imbens-Kalyanaraman 2012 method. If bw is "IK09", the bandwidth is calculated using the Imbens-Kalyanaraman 2009 method. Then the RD 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 indicating which kernel to use. Options are "triangular" (default and recommended), "rectangular", "epanechnikov", "quartic", "triweight", "tricube", and "cosine".
se.type	This specifies the robust standard error calculation method to use, from the "sandwich" package. Options are, as in <code>vcovHC</code> , "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 of length n, indexing whole imputations.
verbose	A logical value indicating whether to print additional information to the terminal. The default is FALSE.

less	Logical. If TRUE, return the estimates of linear and optimal. If FALSE return the estimates of linear, quadratic, cubic, optimal, half and double. The default is FALSE.
est.cov	Logical. If TRUE, the estimates of covariates will be included. If FALSE, the estimates of covariates will not be included. The default is FALSE. This option is not applicable if method is "front".
est.itd	Logical. If TRUE, the estimates of ITT will be returned. If FALSE, the estimates of ITT will not be returned. The default is FALSE. This option is not applicable if method is "front".
t.design	A string specifying the treatment option according to design. Options are "g" (treatment is assigned if x is greater than its cutoff), "geq" (treatment is assigned if x is greater than or equal to its cutoff), "l" (treatment is assigned if x is less than its cutoff), and "leq" (treatment is assigned if x is less than or equal to its cutoff).

Value

rd_impute 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:

call	The matched call.
impute	A logical value indicating whether multiple imputation is used or not.
type	A string denoting either "sharp" or "fuzzy" RDD.
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.
model	For a sharp design, a list of the lm objects is returned. For a fuzzy design, a list of lists is returned, each with two elements: firststage, the first stage lm object, and iv, the ivreg object. A model is returned for each parametric and non-parametric case and corresponding bandwidth.
frame	Returns the model frame used in fitting.
na.action	The observations removed from fitting due to missingness.
est	Numeric vector of the estimate of the discontinuity in the outcome under a sharp RDD or the Wald estimator in the fuzzy RDD, for each corresponding bandwidth.
d	Numeric vector of the effect size (Cohen's d) for each estimate.
se	Numeric vector of the standard error for each corresponding bandwidth.
z	Numeric vector of the z statistic for each corresponding bandwidth.
df	Numeric vector of the degrees of freedom computed using Barnard and Rubin (1999) adjustment for imputation.
p	Numeric vector of the p-value for each corresponding bandwidth.
ci	The matrix of the 95 for each corresponding bandwidth.

References

- Lee, D. S., Card, D. (2010). Regression discontinuity inference with specification error. *Journal of Econometrics*, 142(2), 655-674. doi:10.1016/j.jeconom.2007.05.003.
- Imbens, G., Kalyanaraman, K. (2009). Optimal bandwidth choice for the regression discontinuity estimator (Working Paper No. 14726). National Bureau of Economic Research. <https://www.nber.org/papers/w14726>.
- 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>.
- Barnard, J., Rubin, D. (1999). Small-Sample Degrees of Freedom with Multiple Imputation. *Biometrika*, 86(4), 948-55.

Examples

```
set.seed(12345)
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 = "1")
# Efficiency gains can be made by including covariates (review SEs in "summary" output).
rd_impute(y ~ x | cov, impute = group, t.design = "1")
```

 rd_power

Power Analysis of Regression Discontinuity

Description

rd_power computes the empirical probability that a resulting parameter estimate of the MRD is significant, i.e. the empirical power (1 - beta).

Usage

```
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)
)
```

Arguments

num.rep	A non-negative integer specifying the number of repetitions used to calculate the empirical power. The default is 100.
sample.size	A non-negative integer specifying the number of observations in each sample. The default is 100.
x.dist	A string specifying the distribution of the assignment variable, x . Options are "normal" and "uniform". The default is the "normal" distribution.
x.para	A numeric vector of length 2 specifying parameters of the distribution of the first assignment variable, x_1 . If <code>x.dist</code> is "normal", then <code>x.para</code> includes the mean and standard deviation of the normal distribution. If <code>x.dist</code> is "uniform", then <code>x.para</code> includes the upper and lower boundaries of the uniform distribution. The default is <code>c(0, 1)</code> .
x.cut	A numeric value containing the cutpoint at which assignment to the treatment is determined. The default is 0.
x.fuzzy	A numeric vector of length 2 specifying the probabilities to be assigned to the control, in terms of the assignment variable, x , for individuals in the treatment based on the cutoff, and to treatment for individuals in the control based on the cutoff. For a sharp design, both entries are 0. For a fuzzy design, the first entry is the probability to be assigned to control for individuals above the cutpoint, and the second entry is the probability to be assigned to treatment for individuals below the cutpoint. The default is <code>c(0,0)</code> , indicating a sharp design.
x.design	A string specifying the treatment option according to design. Options are "g" (treatment is assigned if x is greater than its cutoff), "geq" (treatment is assigned if x is greater than or equal to its cutoff), "l" (treatment is assigned if x is less than its cutoff), and "leq" (treatment is assigned if x is less than or equal to its cutoff).
coeff	A numeric vector specifying coefficients of variables in the linear model to generate data. Coefficients are in the following order: <ul style="list-style-type: none"> • 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. The default is <code>c(0.3, 1, 0.2, 0.3)</code> .
eta.sq	A numeric value specifying the 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. The default is 0.50.
alpha.list	A numeric vector containing significance levels (between 0 and 1) used to calculate the empirical alpha. The default is <code>c(0.001, 0.01, 0.05)</code> .

Value

`rd_power` returns an object of class "rdp", including containing the mean, variance, and power (with alpha of 0.001, 0.01, and 0.05) for two estimators. The function `summary` is used to obtain and print a summary of the power analysis. The two estimators are:

- The 1st estimator, Linear, provides results of the linear regression estimator.
- The 2nd estimator, Opt, provides results of the local linear regression estimator of RD, with the optimal bandwidth in the Imbens and Kalyanaraman (2012) paper.

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>.

Examples

```
## Not run:
summary(rd_power(x.design = "l"))
summary(rd_power(x.dist = "uniform", x.cut = 0.5, x.design = "l"))
summary(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 supplied model with varying bandwidths. All other aspects of the model 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 the bandwidths for refitting an rd object.

Value

rd_sens_bw returns a dataframe containing the estimate est and standard error se for each supplied bandwidth and for the Imbens-Kalyanaraman (2012) optimal bandwidth, bw, and for each supplied approach, model. Approaches are either user specified ("usr") or based on the optimal bandwidth ("origin").

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>.

Examples

```
set.seed(12345)
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 supplied model with varying cutoff(s). All other aspects of the model, 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 for refitting an rd object.

Value

rd_sens_cutoff returns a dataframe containing the estimate est and standard error se for each cutoff value (A1). Column A1 contains varying cutoffs on the assignment variable. The model column contains the parametric model (linear, quadratic, or cubic) or non-parametric bandwidth setting (Imbens-Kalyanaraman 2012 optimal, half, or double) used for estimation.

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>.

Examples

```
set.seed(12345)
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

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	A string specifying the name of the numeric treatment variable (treated = positive values).
assign_1	A string specifying the variable name of the primary assignment.
cutoff_1	A numeric value containing the cutpoint at which assignment to the treatment is determined, for the primary assignment.
operator_1	The operator specifying the treatment option according to design for the primary assignment. Options are "g" (treatment is assigned if x1 is greater than its cutoff), "geq" (treatment is assigned if x1 is greater than or equal to its cutoff), "l" (treatment is assigned if x1 is less than its cutoff), and "leq" (treatment is assigned if x1 is less than or equal to its cutoff).
assign_2	An optional string specifying the variable name of the secondary assignment.
cutoff_2	An optional numeric value containing the cutpoint at which assignment to the treatment is determined, for the secondary assignment.
operator_2	The operator specifying the treatment option according to design for the secondary assignment. Options are "g" (treatment is assigned if x2 is greater than its cutoff), "geq" (treatment is assigned if x2 is greater than or equal to its cutoff), "l" (treatment is assigned if x2 is less than its cutoff), and "leq" (treatment is assigned if x2 is less than or equal to its cutoff).

Value

rd_type returns a list of two elements:

crosstab	The cross-table as a data.frame. Columns in the dataframe include treatment rules, number of observations in the control condition, number of observations in the treatment condition, and the probability of an observation being in treatment or control.
type	A string specifying the type of design used, either "SHARP" or "FUZZY".

Examples

```
set.seed(12345)
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, t = x>=0))
rddapp:::rd_type(df, 't', 'x', 0, 'geq')
```

sens_plot

Plot the Simulated Estimates for Sensitivity Analyses

Description

sens_plot plots the sensitivity analysis for cutpoints or bandwidths.

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	A numeric value between 0 and 1 specifying the confidence level for CIs (assuming a normal sampling distribution). The default is 0.95.
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 specifies that the varying cutoffs are for assignment 1 and A2 specifies assignment 2. bw indicates that the varying parameter is bandwidth.

plot_models	A character vector specifying the models to be plotted (i.e. models estimated with different approaches). Possible values are <code>unique(sim_results\$model)</code> .
yrange	An optional numeric vector specifying the range of the y-axis.

Examples

```
set.seed(12345)
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 R Shiny App for "rddapp"

Description

shiny_run launches the R Shiny application for "rddapp".

Usage

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

Arguments

app_name A string specifying the name of the R Shiny app. The default is "shinyrdd".

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 the `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

<code>object</code>	An object of class "mfrd", usually a result of a call to <code>mfrd_est</code> .
<code>level</code>	A numeric value between 0 and 1 specifying the confidence level for confidence intervals. The default is 0.95.
<code>digits</code>	A non-negative integer specifying the number of digits to display. The default is <code>max(3, getOption("digits") - 3)</code> .
<code>...</code>	Additional arguments passed to <code>summary</code> .

Value

`summary.mfrd` returns a list containing the following components:

<code>coefficients</code>	A matrix containing estimates and confidence intervals (if applicable) for the complete model.
<code>ht_coefficients</code>	A matrix containing estimates and confidence intervals (if applicable) for the heterogeneous treatment model.
<code>t_coefficients</code>	A matrix containing estimates and confidence intervals (if applicable) for the treatment only model.

References

Drew Dimmery (2016). `rdd`: Regression Discontinuity Estimation. R package version 0.57. <https://CRAN.R-project.org/package=rdd>

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	A numeric value between 0 and 1 specifying the confidence level for confidence intervals. The default is 0.95.
digits	A non-negative integer specifying the number of digits to display. The default is $\max(3, \text{getOption}(\text{"digits"}) - 3)$.
...	Additional arguments passed to summary.

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 and/or parametric model.

univR_coefficients

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

univM_coefficients

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

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.

References

Drew Dimmery (2016). rdd: Regression Discontinuity Estimation. R package version 0.57. <https://CRAN.R-project.org/package=rdd>

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

Description

summary.mrdi is a summary method for class "mrdi". It is based on summary.RD function in the "rdd" package.

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 <code>mrd_impute</code> with "front" method.
level	A numeric value between 0 and 1 specifying the confidence level for confidence intervals. The default is 0.95.
digits	A non-negative integer specifying the number of digits to display. The default is <code>max(3, getOption("digits") - 3)</code> .
...	Additional arguments passed to <code>summary</code> .

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.

References

Drew Dimmery (2016). rdd: Regression Discontinuity Estimation. R package version 0.57. <https://CRAN.R-project.org/package=rdd>

summary.mrdp

Summarize the Power Analysis of Regression Discontinuity

Description

summary.mrdp is a summary method for class "mrdp". It is based on summary.RD function in the "rdd" package.

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 A non-negative integer specifying the number of digits to display. The default is `max(3, getOption("digits") - 3)`.

... Additional arguments passed to `summary`.

Value

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

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

References

Drew Dimmery (2016). rdd: Regression Discontinuity Estimation. R package version 0.57. <https://CRAN.R-project.org/package=rdd>

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 <code>rd_est</code> .
level	A numeric value between 0 and 1 specifying the confidence level for confidence intervals. The default is 0.95.
digits	A non-negative integer specifying the number of digits to display. The default is $\max(3, \text{getOption}(\text{"digits"}) - 3)$.
...	Additional arguments passed to <code>summary</code> .

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.
--------------	---

References

Drew Dimmery (2016). `rdd`: Regression Discontinuity Estimation. R package version 0.57. <https://CRAN.R-project.org/package=rdd>

summary.rdp

Summarize the Power Analysis of Regression Discontinuity

Description

`summary.rdp` is a summary method for class "rdp". It is based on `summary.RD` function in the "rdd" package.

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 <code>rd_power</code> .
digits	A non-negative integer specifying the number of digits to display. The default is $\max(3, \text{getOption}(\text{"digits"}) - 3)$.
...	Additional arguments passed to <code>summary</code> .

Value

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

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

References

Drew Dimmery (2016). rdd: Regression Discontinuity Estimation. R package version 0.57. <https://CRAN.R-project.org/package=rdd>

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

Description

treat_assign computes the treatment variable, t, based on the cutoff of assignment variable, 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	A numeric vector containing the assignment variable, x.
cut	A numeric value containing the cutpoint at which assignment to the treatment is determined. The default is 0.
t.design	A string specifying the treatment option according to design. Options are "g" (treatment is assigned if x is greater than its cutoff), "geq" (treatment is assigned if x is greater than or equal to its cutoff), "1" (treatment is assigned if x is less than its cutoff), and "leq" (treatment is assigned if x is less than or equal to its cutoff). The default is "1".

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: x1 and 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

x	Data frame or matrix of two assignment variables, where the first column is x1 and the second column is x2.
cut	A numeric vector of length 2 containing the cutpoints at which assignment to the treatment is determined. The default is $c(0, 0)$.
t.design	A character vector of length 2 specifying the treatment option according to design. The first entry is for x1 and the second entry is for x2. Options are "g" (treatment is assigned if x1 is greater than its cutoff), "geq" (treatment is assigned if x1 is greater than or equal to its cutoff), "1" (treatment is assigned if x1 is less than its cutoff), and "leq" (treatment is assigned if x1 is less than or equal to its cutoff). The same options are available for x2.
t.plot	A logical value indicating whether to calculate the univariate treatment variable, t, and make a plot. The default is FALSE.

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().

Usage

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

Arguments

X	A numeric vector containing the the input X values. This variable represents the axis along which kernel weighting should be performed.
center	A numeric value specifying the point from which distances should be calculated.
bw	A numeric value specifying the bandwidth.
kernel	A string indicating which kernel to use. Options are "triangular" (default and recommended), "rectangular", "epanechnikov", "quartic", "triweight", "tricube", and "cosine".

Value

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

References

Drew Dimmery (2016). rdd: Regression Discontinuity Estimation. R package version 0.57. <https://CRAN.R-project.org/package=rdd>

wt_kern_bivariate *Bivariate Kernel Weight Calculation*

Description

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

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; the first assignment variable in an MRDD.
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.; the second assignment variable in an MRDD.
center1	A numeric value specifying the point from which distances should be calculated for the first vector, X1.
center2	A numeric value specifying the point from which distances should be calculated for the second vector, X2.

<code>bw</code>	A numeric vector specifying the bandwidths for each of three effects models (complete model, heterogeneous treatment model, and treatment only model) detailed in Wong, Steiner, and Cook (2013).
<code>kernel</code>	A string indicating which kernel to use. Options are "triangular" (default and recommended), "rectangular", "epanechnikov", "quartic", "triweight", "tricube", and "cosine".
<code>t.design</code>	A character vector of length 2 specifying the treatment option according to design. The first entry is for x_1 and the second entry is for x_2 . Options are "g" (treatment is assigned if x_1 is greater than its cutoff), "geq" (treatment is assigned if x_1 is greater than or equal to its cutoff), "l" (treatment is assigned if x_1 is less than its cutoff), and "leq" (treatment is assigned if x_1 is less than or equal to its cutoff). The same options are available for x_2 .

Value

`wt_bivariate_kern` returns a matrix of weights and distances with length equal to that of the X_1 and X_2 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.

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