

Analysis of regression-discontinuity designs with multiple cutoffs or multiple scores

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Abstract. In this article, we introduce the Stata (and R) package `rdmulti`, which consists of three commands (`rdmc`, `rdmcpplot`, `rdms`) for analyzing regression-discontinuity (RD) designs with multiple cutoffs or multiple scores. The command `rdmc` applies to noncumulative and cumulative multicutoff RD settings. It calculates pooled and cutoff-specific RD treatment effects and provides robust bias-corrected inference procedures. Postestimation and inference is allowed. The command `rdmcpplot` offers RD plots for multicutoff settings. Finally, the command `rdms` concerns multiscore settings, covering in particular cumulative cutoffs and two running variable contexts. It also calculates pooled and cutoff-specific RD treatment effects, provides robust bias-corrected inference procedures, and allows for postestimation and inference. These commands use the Stata (and R) package `rdrobust` for plotting, estimation, and inference. Companion R functions with the same syntax and capabilities are provided.

Keywords: `st0620`, `rdmulti`, `rdmc`, `rdmcpplot`, `rdms`, regression discontinuity designs, multiple cutoffs, multiple scores, local polynomial methods

1 Introduction

Regression-discontinuity (RD) designs with multiple cutoffs or multiple scores are commonly encountered in empirical work in economics, education, political science, public policy, and many other disciplines. Thus, these specific settings have also received attention in the recent RD methodological literature (Papay, Willett, and Murnane [2011]; Reardon and Robinson [2012]; Wong, Steiner, and Cook [2013]; Keele and Titiunik [2015]; Keele, Titiunik, and Zubizarreta [2015]; Cattaneo et al. [2016, 2020], and references therein). In this article, we introduce the software package `rdmulti`, which consists of three commands (and analogous R functions) for the analysis of RD designs with multiple cutoffs or multiple scores.

The command `rdmc` applies to noncumulative and cumulative multicutoff RD settings, following recent work in Cattaneo et al. (2016, 2020). Specifically, it calculates

pooled and cutoff-specific RD treatment effects, using local polynomial estimation and robust bias-corrected inference procedures. Postestimation and inference is allowed. The companion command `rdmcpplot` offers RD plots for multicutoff settings. Finally, the command `rdms` concerns multiscore settings, covering in particular cumulative cutoffs and bivariate score contexts. It also calculates pooled and cutoff-specific RD treatment effects based on local polynomial methods and allows for postestimation and inference. These commands use the Stata (and R) package `rdrobust` for plotting, estimation, and inference; see Calonico, Cattaneo, and Titiunik (2014a, 2015b) and Calonico et al. (2017) for software details. See also Cattaneo, Titiunik, and Vazquez-Bare (2017) for a comparison of RD methodologies, Cattaneo, Idrobo, and Titiunik (2019, Forthcoming) and Cattaneo, Titiunik, and Vazquez-Bare (2020) for practical introductions to RD designs, and Cattaneo and Escanciano (2017) for a recent edited volume with further references.

To streamline the presentation, this article uses only simulated data to showcase all three settings covered by the package `rdmulti`: noncumulative multiple cutoffs, cumulative multiple cutoffs, and bivariate score settings. For further discussion and illustration using real datasets, see Cattaneo, Idrobo, and Titiunik (Forthcoming). The three settings covered by the package correspond, respectively, to i) RD designs where different subgroups in the data are exposed to distinct but only one of the cutoff points (noncumulative case), ii) RD designs where units receive one single score and units are confronted to a sequence of ordered cutoffs points (cumulative case), and iii) RD designs where units received two scores and there is a boundary on the plane determining the control and treatment areas. Well-known examples of each of these settings are the following:

- *Noncumulative multiple cutoffs*: units in different groups (for example, schools) receive a univariate score (for example, test score), but the RD cutoff varies by group.
- *Cumulative multiple cutoffs*: units receive a univariate score (for example, age), but different treatments are assigned at distinct score levels (for example, at age 60 and at age 65).
- *Multiple scores*: units receive two scores (for example, latitude and longitude), and treatment is assigned based on a boundary depending on both scores (for example, geographic boundary).

We elaborate further on these cases in the upcoming sections, where we also give graphical representations of each case.

The Stata (and R) package `rdmulti` complements several recent software packages for RD designs. First, it explicitly relies on `rdrobust` (Calonico, Cattaneo, and Titiunik 2014a, 2015b; Calonico et al. 2017) for implementation and hence further extends its scope to the case of RD designs with multiple cutoffs or multiple scores. Second, while the package focuses on local polynomial methods, related methods using local randomization ideas and implemented in the package `rdlocrand` can also be used in the contexts

of multiple cutoffs and multiple scores (Cattaneo, Titiunik, and Vazquez-Bare 2016). Third, the package `rdensity` (Cattaneo, Jansson, and Ma 2018) can also be used in multiple cutoffs or multiple scores settings for falsification purposes. Finally, see the package `rdpower` (Cattaneo, Titiunik, and Vazquez-Bare 2019) for power calculations and sampling design methods, which can also be applied in the contexts discussed in this article.

The rest of the article is organized as follows. Section 2 gives a brief overview of the methods implemented in the package `rdmulti` and also provides further references. Sections 3, 4, and 5 discuss the syntax of the commands `rdmc`, `rdmcplot` and `rdms`, respectively. Section 6 gives numerical illustrations, and section 7 concludes. The latest version of this software, as well as other software and materials useful for the analysis of RD designs, can be found at <https://rdpackages.github.io/>.

2 Overview of methods

In this section, we briefly describe the main ideas and methods used in the package `rdmulti`. For further methodological details, see Keele and Titiunik (2015), Cattaneo et al. (2016, 2020), Cattaneo, Idrobo, and Titiunik (Forthcoming), and references therein. All estimation and inference procedures use `rdplot` (Calonico, Cattaneo, and Titiunik 2015a) as well as local polynomial point estimation and robust bias correction inference methods (Calonico, Cattaneo, and Titiunik 2014b; Calonico et al. 2019; Calonico, Cattaneo, and Farrell 2018b, 2020, 2018a).

2.1 Noncumulative multiple cutoffs

In this case, individuals have a running variable X_i and a vector of potential outcomes $(Y_i(0), Y_i(1))$. Each individual faces a cutoff $C_i \in \mathcal{C}$ with $\mathcal{C} = \{c_1, c_2, \dots, c_J\}$. For example, Chay, McEwan, and Urquiola (2005) study the effect of a school improvement program introduced in 1990 by the Chilean government. In this program, low-performing schools received public funding to improve infrastructure and teacher training, among other things. Assignment to this program was based on a school-level measure of test scores falling below a cutoff, where the cutoff was different across Chile's 13 administrative regions. In this example, C_i indicates each school's administrative region, because this determines the cutoff faced by each school.

Unlike in a standard single-cutoff RD design, C_i is a random variable. In a sharp design, individuals are treated when their running variable exceeds their corresponding cutoff, $D_i = \mathbb{1}(X_i \geq C_i)$. A key feature of this design is that the variable C_i partitions the population; that is, each unit faces one and only one value of C_i . As the notation suggests, the potential outcomes for each individual are the same regardless of the specific cutoff he or she is exposed to; see Cattaneo et al. (2016, 2020) for more discussion. Finally, we consider only finite multiple cutoffs because this is the most natural setting for empirical work: in practice, continuous cutoff are discretized for estimation and inference, as discussed and illustrated below.

Under regularity conditions, which include smoothness of conditional expectations (see aforementioned references for details), the cutoff-specific treatment effects, $\tau(c) = \mathbb{E}\{Y_i(1) - Y_i(0)|X_i = c, C_i = c\}$, are identified by

$$\tau(c) = \lim_{x \downarrow c} \mathbb{E}(Y_i|X_i = x, C_i = c) - \lim_{x \uparrow c} \mathbb{E}(Y_i|X_i = x, C_i = c)$$

The pooled RD estimate is obtained by recentering the running variable, $\tilde{X}_i = X_i - C_i$, thus normalizing the cutoff at zero,

$$\tau_P = \lim_{x \downarrow 0} \mathbb{E}(Y_i|\tilde{X}_i = x) - \lim_{x \uparrow 0} \mathbb{E}(Y_i|\tilde{X}_i = x) \quad (1)$$

where

$$\tau_P = \sum_{c \in \mathcal{C}} \tau(c) \omega(c), \quad \omega(c) = \frac{f_{X|C}(c|c)\mathbb{P}(C_i = c)}{\sum_{c \in \mathcal{C}} f_{X|C}(c|c)\mathbb{P}(C_i = c)}$$

All of these parameters can be readily estimated using local polynomial methods (see Cattaneo, Idrobo, and Titiunik [2019] for a practical introduction), conditioning on cutoffs when appropriate. In other words, RD methods can be applied to each cutoff separately, in addition to pooling the data. Therefore, the `rdmulti` package implements bandwidth selection, estimation, and inference based on local polynomial methods using the `rdrobust` command, described in Calonico, Cattaneo, and Titiunik (2014a, 2015b) and Calonico et al. (2017). Specifically, the command `rdmc` allows for multicutoff RD designs.

For the pooled parameter τ_P , the weights are estimated using the fact that $\omega(c) = \mathbb{P}(C_i = c|\tilde{X}_i = 0)$; see Cattaneo et al. (2016) for further details. Then, given a bandwidth $h > 0$,

$$\hat{\omega}(c) = \frac{\sum_i \mathbb{1}(C_i = c, -h \leq \tilde{X}_i \leq h)}{\sum_i \mathbb{1}(-h \leq \tilde{X}_i \leq h)}$$

When not specified by the user, the `rdmc` command uses the bandwidth selected by `rdrobust` when estimating the pooled effect to estimate the weights.

2.2 Cumulative multiple cutoffs

In an RD setting with cumulative cutoffs, individuals receive different treatments (or different dosages of a treatment) for different ranges of the running variable. In such a setting, individuals receive treatment 1 if $X_i < c_1$, treatment 2 if $c_1 \leq X_i < c_2$, and so on, until the last treatment value at $X_i \geq c_J$. For example, Brollo et al. (2013) examine the effect of federal transfers on political corruption in Brazilian municipalities. The amount of the federal transfer that municipalities receive depends on the municipality's population and changes discretely at specified cutoffs. For example, municipalities with population below 10,189 receive a certain amount, municipalities with population between 10,189 and 13,585 receive a larger amount, and so on.

Denote the values of these treatments as d_j , so that the treatment variable is now $D_i \in \{d_1, d_2, \dots, d_J\}$. Under standard regularity conditions, we have

$$\tau_j = \mathbb{E}\{Y_i(d_j) - Y_i(d_{j-1}) | X_i = c_j\} = \lim_{x \downarrow c_j} \mathbb{E}(Y_i | X_i = x) - \lim_{x \uparrow c_j} \mathbb{E}(Y_i | X_i = x)$$

Because, unlike the case with multiple noncumulative cutoffs, the population is not partitioned, each observation can be used to estimate two different (but contiguous on the score dimension) treatment effects. For example, units receiving treatment dosage d_j are used as “treated” (that is, above the cutoff c_j) when estimating τ_j and as “controls” when estimating τ_{j+1} (that is, below the cutoff c_{j+1}). Thus, cutoff-specific estimators may not be independent, although the dependence disappears asymptotically as long as the bandwidths around each cutoff decrease with the sample size. On the other hand, bandwidths can be chosen to be nonoverlapping to ensure that observations are used only once.

Once the data have been assigned to each cutoff under analysis, local polynomial methods can also be applied cutoff by cutoff in the cumulative multiple cutoffs case. We illustrate this approach below; for further discussion see Cattaneo, Idrobo, and Titiunik (Forthcoming) and the references therein.

2.3 Multiple scores

In a multiscore RD design, treatment is assigned based on multiple running variables and some function determining a treatment “region” or “area”. We focus on the case with two running variables, $\mathbf{X}_i = (X_{1i}, X_{2i})$, which is by far the most common case in empirical work. This case occurs naturally when, for instance, a treatment is assigned based on scores in two different exams (such as language and mathematics). Matsudaira (2008) estimates the effect of a mandatory summer school program assigned to students who fail to score higher than a preset cutoff in both math and reading exams. Another common case of multiple running variables occurs when a treatment is assigned based on geographic location (for example, latitude and longitude). Keele and Titiunik (2015) discuss the effect of political campaign advertising on voter turnout and political attitudes by comparing voters in adjacent media markets, which result in different levels of exposure to advertising.

This type of assignment defines a continuum of treatment effects over the boundary of the treatment region, denoted by $\mathcal{B}$. For instance, if treatment is assigned to students scoring below 50 in language and mathematics, the treatment boundary is $\mathcal{B} = \{x_1 \leq 50, x_2 = 50\} \cup \{x_1 = 50, x_2 \leq 50\}$. For each point $\mathbf{b} \in \mathcal{B}$, the treatment effect at that point is given by

$$\tau(\mathbf{b}) = \mathbb{E}\{Y_i(1) - Y_i(0) | \mathbf{X}_i = \mathbf{b}\}$$

and under regularity conditions,

$$\tau(\mathbf{b}) = \lim_{\substack{d(\mathbf{x}, \mathbf{b}) \rightarrow 0, \\ \mathbf{x} \in \mathcal{B}_t}} \mathbb{E}(Y_i | \mathbf{X}_i = \mathbf{x}) - \lim_{\substack{d(\mathbf{x}, \mathbf{b}) \rightarrow 0, \\ \mathbf{x} \in \mathcal{B}_c}} \mathbb{E}(Y_i | \mathbf{X}_i = \mathbf{x})$$

where $\mathcal{B}_c$ and $\mathcal{B}_t$ denote the control and treatment areas, respectively, and $d(\cdot, \cdot)$ is a metric.

Because estimating a whole curve of treatment effects may not be feasible in practice, it is common to define a set of boundary points of interest at which to estimate the RD treatment effects. In the previous example, for instance, three points of interest on the boundary determining treatment assignment could be $\{(25, 50), (50, 50), (50, 25)\}$. On the other hand, the pooled RD estimand requires defining some measure of distance to the cutoff, such as the perpendicular (Euclidean) distance. This distance can be seen as the recentered running variable $\tilde{X}_i$, which allows defining the pooled estimand as in (1).

3 The `rdmc` command

This section describes the syntax of the command `rdmc`, which estimates the pooled and cutoff-specific RD effects using `rdrobust`.

3.1 Syntax

```
rdmc depvar runvar [if] [in], cvar(cutoff_var) [fuzzy(string)
  derivvar(string) pooled_opt(string) verbose pvar(string) qvar(string)
  hvar(string) hrightvar(string) bvar(string) brightvar(string)
  rho var(string) covsvar(string) covsdropvar(string) kernelvar(string)
  weightsvar(string) bwselectvar(string) scaleparvar(string)
  scaleregulvar(string) masspointsvar(string) bwcheckvar(string)
  bwrestrictvar(string) stdvarsvar(string) vcevar(string) level(#) plot
  graph_opt(string) ]
```

`depvar` is the dependent variable. `runvar` is the running variable (also known as score or forcing variable).

3.2 Options

`cvar(cutoff_var)` specifies the numeric variable `cutoff_var`, which indicates the cutoff faced by each unit in the sample. `cvar()` is required.

`fuzzy(string)` indicates a fuzzy design. See `help rdrobust` for details.

`derivvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the order of the derivative for `rdrobust` to calculate cutoff-specific estimates. See `help rdrobust` for details.

`pooled_opt(string)` specifies the options to be passed to `rdrobust` to calculate pooled estimate. See `help rdrobust` for details.

`verbose` displays the output from `rdrobust` to calculate pooled estimand.

`pvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the order of the polynomials for `rdrobust` to calculate cutoff-specific estimates. See `help rdrobust` for details.

`qvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the order of the polynomials for bias estimation for `rdrobust` to calculate cutoff-specific estimates. See `help rdrobust` for details.

`hvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the bandwidths for `rdrobust` to calculate cutoff-specific estimates. When `hrightvar()` is specified, `hvar()` indicates the bandwidth to the left of the cutoff. When `hrightvar()` is not specified, the same bandwidths are used at each side. See `help rdrobust` for details.

`hrightvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the bandwidths to the right of the cutoff for `rdrobust` to calculate cutoff-specific estimates. When `hrightvar()` is not specified, the same bandwidths in `hvar()` are used at each side. See `help rdrobust` for details.

`bvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the bandwidths for the bias for `rdrobust` to calculate cutoff-specific estimates. When `brightvar()` is specified, `bvar()` indicates the bandwidth to the left of the cutoff. When `brightvar()` is not specified, the same bandwidths are used at each side. See `help rdrobust` for details.

`brightvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the bandwidths to the right of the cutoff for `rdrobust` to calculate cutoff-specific estimates. When `brightvar()` is not specified, the same bandwidths in `bvar()` are used at each side. See `help rdrobust` for details.

`rho var(string)` specifies a variable of length equal to the number of different cutoffs that specifies the value of rho for `rdrobust` to calculate cutoff-specific estimates. See `help rdrobust` for details.

`covsvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the covariates for `rdrobust` to calculate cutoff-specific estimates. See `help rdrobust` for details.

`covsdropvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies whether collinear covariates should be dropped. See `help rdrobust` for details.

`kernelvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the kernels for `rdrobust` to calculate cutoff-specific estimates. See `help rdrobust` for details.

weightsvar(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the weights for **rdrobust** to calculate cutoff-specific estimates. See **help rdrobust** for details.

bwselectvar(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the bandwidth selection method for **rdrobust** to calculate cutoff-specific estimates. See **help rdrobust** for details.

scaleparvar(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the value of **scaleparvar()** for **rdrobust** to calculate cutoff-specific estimates. See **help rdrobust** for details.

scaleregulvar(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the value of **scaleregulvar()** for **rdrobust** to calculate cutoff-specific estimates. See **help rdrobust** for details.

masspointsvar(*string*) specifies a variable of length equal to the number of different cutoffs that specifies how to handle repeated values in the running variable. See **help rdrobust** for details.

bwcheckvar(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the value of **bwcheckvar()**. See **help rdrobust** for details.

bwrestrictvar(*string*) specifies a variable of length equal to the number of different cutoffs that specifies whether computed bandwidths are restricted to the range of *runvar*. See **help rdrobust** for details.

stdvarsvar(*string*) specifies a variable of length equal to the number of different cutoffs that specifies whether *depvar* and *runvar* are standardized. See **help rdrobust** for details.

vcovar(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the variance–covariance matrix estimation method for **rdrobust** to calculate cutoff-specific estimates. See **help rdrobust** for details.

level(*#*) specifies the confidence levels for confidence intervals. See **help rdrobust** for details.

plot plots the pooled and cutoff-specific estimates and the weights given by the pooled estimate to each cutoff-specific estimate.

graph_opt(*string*) specifies options to be passed to the graph when **plot** is specified.

4 The **rdmcpplot** command

This section describes the syntax of the command **rdmcpplot**, which plots the regression functions for each of the groups facing each cutoff using **rdplot**.

4.1 Syntax

```
rdmcplot depvar runvar [if] [in], cvar(cutoff_var) [nbinsvar(string)
  nbinsrightvar(string) binselectvar(string) scalevar(string)
  scalerightvar(string) supportvar(string) supportrightvar(string)
  pvar(string) hvar(string) hrightvar(string) kernelvar(string)
  weightsvar(string) covsvar(string) covsevalvar(string) covsdropvar(string)
  binsoptvar(string) lineoptvar(string) xlineoptvar(string) ci(cilevel)
  nobins nopoly noxline nodraw genvars]
```

depvar is the dependent variable. *runvar* is the running variable (also known as score or forcing variable).

4.2 Options

cvar(*cutoff_var*) specifies the numeric variable *cutoff_var*, which indicates the cutoff faced by each unit in the sample. *cvar*() is required.

nbinsvar(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the number of bins for *rdplot*. When *nbinsrightvar*() is specified, *nbinsvar*() indicates the number of bins to the left of the cutoff. When *nbinsrightvar*() is not specified, the same number of bins is used at each side. See *help rdplot* for details.

nbinsrightvar(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the number of bins to the right of the cutoff for *rdplot*. When *nbinsrightvar*() is not specified, the same number of bins in *nbinsvar*() is used at each side. See *help rdplot* for details.

binselectvar(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the bin selection method for *rdplot*. See *help rdplot* for details.

scalevar(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the scale for *rdplot*. When *scalerightvar*() is specified, *scalevar*() indicates the scale to the left of the cutoff. When *scalerightvar*() is not specified, the same scale is used at each side. See *help rdplot* for details.

scalerightvar(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the scale to the right of the cutoff for *rdplot*. When *scalerightvar*() is not specified, the scale in *scalevar*() is used at each side. See *help rdplot* for details.

supportvar(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the support for *rdplot*. When the option *supportrightvar*() is

specified, `supportvar()` indicates the support to the left of the cutoff. When `supportrightvar()` is not specified, the same support is used at each side. See `help rdplot` for details.

`supportrightvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the support to the right of the cutoff for `rdplot`. When `supportrightvar()` is not specified, the support in `supportvar()` is used at each side. See `help rdplot` for details.

`pvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the order of the polynomials for `rdplot`. See `help rdplot` for details.

`hvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the bandwidths for `rdplot`. When `hrightvar()` is specified, `hvar()` indicates the bandwidth to the left of the cutoff. When `hrightvar()` is not specified, the same bandwidth is used at each side. See `help rdplot` for details.

`hrightvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the bandwidth to the right of the cutoff for `rdplot`. When `hrightvar()` is not specified, the bandwidth in `hvar()` is used at each side. See `help rdplot` for details.

`kernelvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the kernels for `rdplot`. See `help rdplot` for details.

`weightsvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the weights for `rdplot`. See `help rdplot` for details.

`covsvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the covariates for `rdplot`. See `help rdplot` for details.

`covsevalvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the evaluation points for additional covariates. See `help rdplot` for details.

`covsdropvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies whether collinear covariates should be dropped. See `help rdplot` for details.

`binsoptvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies options for the bins plots.

`lineoptvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies options for the polynomial plots.

`xlineoptvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies options for the vertical lines indicating the cutoffs.

`ci(cilevel)` adds confidence intervals of level *cilevel* to the plot.

`nobins` omits the bins plot.

`nopoly` omits the polynomial curve plot.

`noxline` omits the vertical lines indicating the cutoffs.

`nodraw` omits the plot.

`genvars` generates variables to replicate plots by hand. Variable labels indicate the corresponding cutoff.

`rdmcpplot_hat_y_c` is the predicted value of the outcome variable given by the global polynomial estimator in cutoff number c .

`rdmcpplot_mean_x_c` is the sample mean of the running variable within the corresponding bin for each observation in cutoff number c .

`rdmcpplot_mean_y_c` is the sample mean of the outcome variable within the corresponding bin for each observation in cutoff number c .

`rdmcpplot_ci_l_c` is the lower end value of the confidence interval for the sample mean of the outcome variable within the corresponding bin for each observation in cutoff number c .

`rdmcpplot_ci_r_c` is the upper end value of the confidence interval for the sample mean of the outcome variable within the corresponding bin for each observation in cutoff number c .

5 The `rdms` command

This section describes the syntax of the command `rdms`, which analyzes RD designs with cumulative cutoffs or two running variables.

5.1 Syntax

```
rdms depvar runvar1 [runvar2 treatvar] [if] [in],
    cvar(cutoff_var1 [cutoff_var2]) [range(range1 [range2]) xnorm(string)
    fuzzy(string) derivvar(string) pooled_opt(string) pvar(string) qvar(string)
    hvar(string) hrightvar(string) bvar(string) brightvar(string)
    rho var(string) covsvar(string) covsdropvar(string) kernelvar(string)
    weightsvar(string) bwselectvar(string) scaleparvar(string)
    scaleregulvar(string) masspointsv ar(string) bwcheckvar(string)
    bwrestrictvar(string) stdvarsv ar(string) vcevar(string) level(#) plot
    graph_opt(string) ]
```

`depvar` is the dependent variable. `runvar1` is the running variable (also known as score or forcing variable) in a cumulative cutoffs setting. `runvar2`, if specified, is the second running variable (also known as score or forcing variable) in a two-score setting. `treatvar`, if specified, is the treatment indicator in a two-score setting.

5.2 Options

`cvar(cutoff_var1 [cutoff_var2])` specifies the numeric variable *cutoff_var1*, which indicates the cutoff faced by each unit in the sample in a cumulative cutoff setting, or the two running variables *cutoff_var1* and *cutoff_var2* in a two-score RD design. `cvar()` is required.

`range(range1 [range2])` specifies the range of the running variable to be used for estimation around each cutoff. Specifying only one variable implies using the same range at each side of the cutoff.

`xnorm(string)` specifies the normalized running variable to estimate pooled effect.

`fuzzy(string)` indicates a fuzzy design. See `help rdrobust` for details.

`derivvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the order of the derivative for `rdrobust` to calculate cutoff-specific estimates. See `help rdrobust` for details.

`pooled_opt(string)` specifies the options to be passed to `rdrobust` to calculate pooled estimate. See `help rdrobust` for details.

`pvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the order of the polynomials for `rdrobust` to calculate cutoff-specific estimates. See `help rdrobust` for details.

`qvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the order of the polynomials for bias estimation for `rdrobust` to calculate cutoff-specific estimates. See `help rdrobust` for details.

`hvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the bandwidths for `rdrobust` to calculate cutoff-specific estimates. When `hrightvar()` is specified, `hvar()` indicates the bandwidth to the left of the cutoff. When `hrightvar()` is not specified, the same bandwidths are used at each side. See `help rdrobust` for details.

`hrightvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the bandwidths to the right of the cutoff for `rdrobust` to calculate cutoff-specific estimates. When `hrightvar()` is not specified, the same bandwidths in `hvar()` are used at each side. See `help rdrobust` for details.

`bvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the bandwidths for the bias for `rdrobust` to calculate cutoff-specific estimates. When `brightvar()` is specified, `bvar()` indicates the bandwidth to the left of the cutoff. When `brightvar()` is not specified, the same bandwidths are used at each side. See `help rdrobust` for details.

`brightvar(string)` specifies a variable of length equal to the number of different cutoffs that specifies the bandwidths to the right of the cutoff for `rdrobust` to calculate cutoff-specific estimates. When `brightvar()` is not specified, the same bandwidths in `bvar()` are used at each side. See `help rdrobust` for details.

rho*var*(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the value of ρ for **rdrobust** to calculate cutoff-specific estimates. See **help rdrobust** for details.

covs*var*(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the covariates for **rdrobust** to calculate cutoff-specific estimates. See **help rdrobust** for details.

covsdrop*var*(*string*) specifies a variable of length equal to the number of different cutoffs that specifies whether collinear covariates should be dropped. See **help rdrobust** for details.

kernel*var*(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the kernels for **rdrobust** to calculate cutoff-specific estimates. See **help rdrobust** for details.

weights*var*(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the weights for **rdrobust** to calculate cutoff-specific estimates. See **help rdrobust** for details.

bwselect*var*(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the bandwidth selection method for **rdrobust** to calculate cutoff-specific estimates. See **help rdrobust** for details.

scalepar*var*(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the value of **scaleparvar()** for **rdrobust** to calculate cutoff-specific estimates. See **help rdrobust** for details.

scaleregul*var*(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the value of **scaleregulvar()** for **rdrobust** to calculate cutoff-specific estimates. See **help rdrobust** for details.

masspoints*var*(*string*) specifies a variable of length equal to the number of different cutoffs that specifies how to handle repeated values in the running variable. See **help rdrobust** for details.

bwcheck*var*(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the value of **bwcheckvar()**. See **help rdrobust** for details.

bwrestrict*var*(*string*) specifies a variable of length equal to the number of different cutoffs that specifies whether computed bandwidths are restricted to the range of *runvar*. See **help rdrobust** for details.

stdvars*var*(*string*) specifies a variable of length equal to the number of different cutoffs that specifies whether *depvar* and *runvar* are standardized. See **help rdrobust** for details.

vce*var*(*string*) specifies a variable of length equal to the number of different cutoffs that specifies the variance-covariance matrix estimation method for **rdrobust** to calculate cutoff-specific estimates. See **help rdrobust** for details.

`level(#)` specifies the confidence levels for confidence intervals. See `help rdrobust` for details.

`plot` plots the pooled and cutoff-specific estimates and the weights given by the pooled estimate to each cutoff-specific estimate.

`graph_opt(string)` specifies options to be passed to the graph when `plot` is specified.

6 Illustration of methods

6.1 Noncumulative multiple cutoffs

We begin by illustrating `rdmc` using a simulated dataset, `simdata_multic.dta`. In this dataset, `y` is the outcome variable, `x` is the running variable, `c` is a variable indicating the cutoff that each unit in the sample faces, and `t` is a treatment indicator, corresponding in this case to units with $x \geq c$. As shown below, there are two different cutoffs, 33 and 66, each with the same size.

```
. use simdata_multic
```

```
. summarize
```

Variable	Obs	Mean	Std. Dev.	Min	Max
c	2,000	49.5	16.50413	33	66
x	2,000	50.79875	28.95934	.0184725	99.97507
t	2,000	.516	.4998689	0	1
y	2,000	1728.135	545.0856	540.0849	3015.232

```
. tabulate c
```

c	Freq.	Percent	Cum.
33	1,000	50.00	50.00
66	1,000	50.00	100.00
Total	2,000	100.00	

The basic syntax for `rdmc` is the following:

```
. rdmc y x, cvar(c)
```

Cutoff-specific RD estimation with robust bias-corrected inference

Cutoff	Coef.	P> z	[95% Conf. Int.]		hl	hr	Nh	Weight
33	484.831	0.00	421.18	552.53	14.66	14.66	289	0.540
66	297.981	0.00	220.35	362.27	11.95	11.95	246	0.460
Weighted	398.915	0.00	348.74	445.14	.	.	535	.
Pooled	436.400	0.00	179.34	676.63	13.68	13.68	550	.

The output shows the cutoff-specific estimate at each cutoff, together with the corresponding robust bias-corrected p -value, 95% robust confidence interval and sample size at each cutoff, and two “global” estimates. The first one is a weighted average of the cutoff-specific estimates using the estimated weights described in section 2. These

estimated weights are shown in the last column. The second one is the pooled estimate obtained by normalizing the running variable. While these two estimators converge to the same population parameter, they can differ in finite samples as seen above. In this example, the effect is statistically significant at both cutoffs.

All the results in the above display are calculated using `rdrobust`. The user can specify options for `rdrobust` to calculate the pooled estimates using `pooled_opt()`. For instance, the syntax below specifies a bandwidth of 20 and a local quadratic polynomial for the pooled estimand. By default, `rdmc` omits the output from `rdrobust` when estimating the effects. The output from the pooled effect estimation can be displayed using the option `verbose`, which we use below to show how the options are passed to `rdrobust`.

```
. rdmc y x, cvar(c) pooled_opt(h(20) p(2)) verbose
Sharp RD estimates using local polynomial regression.
```

Cutoff c = 0	Left of c	Right of c	Number of obs =	2000
			BW type =	Manual
			Kernel =	Triangular
			VCE method =	NN
Number of obs	968	1032		
Eff. Number of obs	409	416		
Order est. (p)	2	2		
Order bias (q)	3	3		
BW est. (h)	20.000	20.000		
BW bias (b)	20.000	20.000		
rho (h/b)	1.000	1.000		

Outcome: y. Running variable: __000002.

Method	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
Conventional	437.04	129.8	3.3671	0.001	182.643	691.441
Robust	-	-	3.0118	0.003	185.618	877.381

Cutoff-specific RD estimation with robust bias-corrected inference

Cutoff	Coef.	P> z	[95% Conf. Int.]		hl	hr	Nh	Weight
33	484.831	0.00	421.18	552.53	14.66	14.66	289	0.540
66	297.981	0.00	220.35	362.27	11.95	11.95	246	0.460
Weighted	398.915	0.00	348.74	445.14	.	.	535	.
Pooled	437.042	0.00	185.62	877.38	20.00	20.00	825	.

The user can also modify the options for estimation in each specific cutoff. The following syntax shows how to manually change options for the cutoff-specific estimates by setting a bandwidth of 11 in the first cutoff and 10 in the second one.

```
. generate double h = 11 in 1
(1,999 missing values generated)
. replace h = 10 in 2
(1 real change made)
. rdmc y x, cvar(c) hvar(h)
```

Cutoff-specific RD estimation with robust bias-corrected inference

Cutoff	Coef.	P> z	[95% Conf. Int.]		hl	hr	Nh	Weight
33	495.429	0.00	368.13	563.21	11.00	11.00	207	0.498
66	303.769	0.00	220.40	403.32	10.00	10.00	209	0.502
Weighted	399.138	0.00	321.56	455.23	.	.	416	.
Pooled	436.400	0.00	179.34	676.63	13.68	13.68	550	.

All the cutoff-specific options are passed in a similar fashion, defining a new variable of length equal to the number of cutoffs that indicates the options for each cutoff in its values. For instance, the following syntax indicates different bandwidth selection methods at each cutoff:

```
. generate bwselect = "msetwo" in 1
(1,999 missing values generated)
. replace bwselect = "certwo" in 2
(1 real change made)
. rdmc y x, cvar(c) bwselectvar(bwselect)
```

Cutoff-specific RD estimation with robust bias-corrected inference

Cutoff	Coef.	P> z	[95% Conf. Int.]		hl	hr	Nh	Weight
33	481.135	0.00	418.03	545.23	15.03	16.91	318	0.572
66	298.835	0.00	227.70	367.26	14.85	7.95	238	0.428
Weighted	403.100	0.00	355.73	449.87	.	.	556	.
Pooled	436.400	0.00	179.34	676.63	13.68	13.68	550	.

The `rdmc` command saves the bias-corrected estimates and variances in the matrices `e(b)` and `e(V)`, which allows for postestimation testing using `lincom` or `test`. For instance, to test whether the effects at the two cutoffs are the same, type

```
. rdmc y x, cvar(c)
```

Cutoff-specific RD estimation with robust bias-corrected inference

Cutoff	Coef.	P> z	[95% Conf. Int.]		hl	hr	Nh	Weight
33	484.831	0.00	421.18	552.53	14.66	14.66	289	0.540
66	297.981	0.00	220.35	362.27	11.95	11.95	246	0.460
Weighted	398.915	0.00	348.74	445.14	.	.	535	.
Pooled	436.400	0.00	179.34	676.63	13.68	13.68	550	.


```
. matlist e(b)
```

	c1	c2	weighted	pooled
y1	486.8578	291.3082	396.9415	427.9832

```
. lincom c1-c2
( 1) c1 - c2 = 0
```

	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
(1)	195.5496	49.3309	3.96	0.000	98.86279	292.2364

The `rdmcpplot` command jointly plots the estimated regression functions at each cutoff. The output from `rdmcpplot` is shown in figure 1. The basic syntax is the following:

```
. rdmcpplot y x, cvar(c)
```

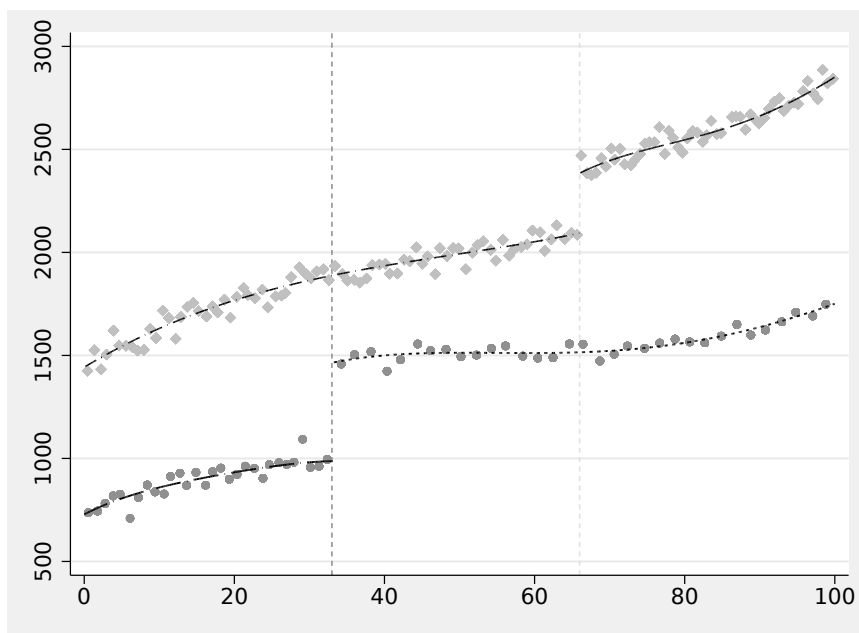


Figure 1. Multiple RD plot

The `rdmcpplot` includes all the options available for `rdplot`. For example, the plot can be restricted to a bandwidth using the option `hvar()` and to use a polynomial of a specified order using the option `pvar()`, as shown below. This option allows the user to plot the linear fit and estimated treatment effects at each cutoff.

```
. generate p = 1 in 1/2
(1,998 missing values generated)
. rdmcpplot y x, cvar(c) hvar(h) pvar(p)
```

The resulting plot is shown in figure 2.

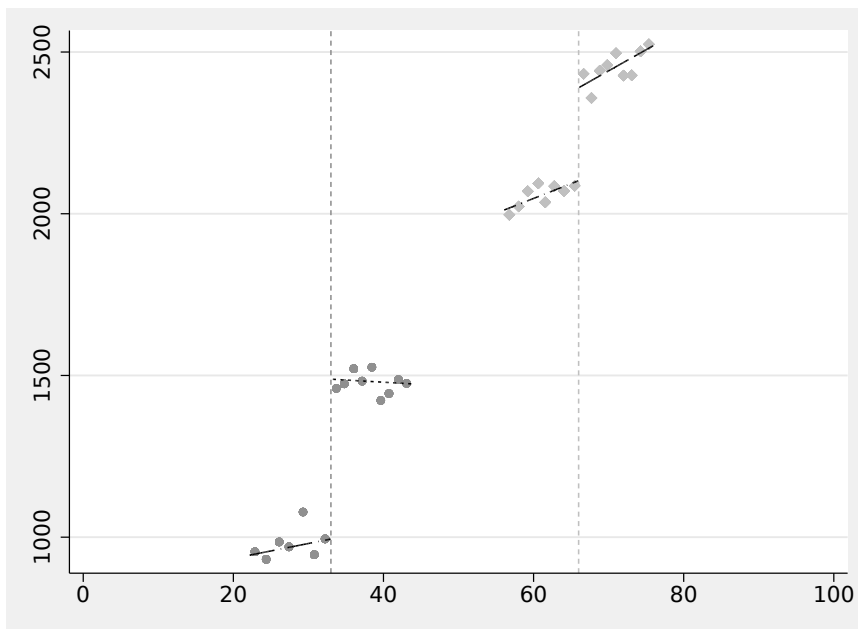


Figure 2. Multiple RD plot

The option `genvars` generates the variables required to replicate the plots by hand. This allows the user to customize the plot. The following code illustrates how to use this option to replicate figure 2.

```
. rdmcpplot y x, cvar(c) genvars
. twoway (scatter rdmcpplot_mean_y_1 rdmcpplot_mean_x_1, mcolor(navy))
> (line rdmcpplot_hat_y_1 rdmcpplot_mean_x_1 if t==1, sort lcolor(navy))
> (line rdmcpplot_hat_y_1 rdmcpplot_mean_x_1 if t==0, sort lcolor(navy))
> (scatter rdmcpplot_mean_y_2 rdmcpplot_mean_x_2, mcolor(maroon))
> (line rdmcpplot_hat_y_2 rdmcpplot_mean_x_2 if t==1, sort lcolor(maroon))
> (line rdmcpplot_hat_y_2 rdmcpplot_mean_x_2 if t==0, sort lcolor(maroon)),
> xline(33, lcolor(navy) lpattern(dash))
> xline(66, lcolor(maroon) lpattern(dash))
> legend(off)
```

6.2 Cumulative multiple cutoffs

We now illustrate the use of `rdms` for cumulative cutoffs using a simulated dataset, `simdata_cumul.dta`. In this dataset, the running variable ranges from 0 to 100, and units with a running variable below 33 receive a certain treatment level d_1 , whereas units with a running variable above 66 receive another treatment level d_2 . In this setting, the cutoffs are indicated as a variable in the dataset, where each row indicates a cutoff.

```
. use simdata_cumul, clear
```

```
. summarize
```

Variable	Obs	Mean	Std. Dev.	Min	Max
x	1,000	50.46639	28.69369	.0413166	99.8783
y	1,000	1508.638	488.2752	658.4198	2480.568
c	2	49.5	23.33452	33	66

```
. tabulate c
```

c	Freq.	Percent	Cum.
33	1	50.00	50.00
66	1	50.00	100.00
Total	2	100.00	

The syntax for cumulative cutoffs is similar to `rdmc`. The user specifies the outcome variable, the running variable, and the cutoffs as follows:

```
. rdms y x, cvar(c)
```

Cutoff-specific RD estimation with robust bias-corrected inference

Cutoff	Coef.	P> z	[95% Conf. Int.]		hl	hr	Nh
33	395.492	0.000	363.76	423.86	15.11	15.11	286
66	342.872	0.000	315.95	373.96	12.22	12.22	265

Options like the bandwidth, polynomial order, and kernel for each cutoff-specific effect can be specified by creating variables as shown below.

```
. generate double h = 11 in 1
(999 missing values generated)
```

```
. replace h = 8 in 2
(1 real change made)
```

```
. generate kernel = "uniform" in 1
(999 missing values generated)
```

```
. replace kernel = "triangular" in 2
variable kernel was str7 now str10
(1 real change made)
```

```
. rdms y x, cvar(c) hvar(h) kernelvar(kernel)
```

Cutoff-specific RD estimation with robust bias-corrected inference

Cutoff	Coef.	P> z	[95% Conf. Int.]		hl	hr	Nh
33	394.470	0.000	351.65	438.72	11.00	11.00	215
66	342.505	0.000	301.56	375.95	8.00	8.00	166

Without further information, the `rdms` command could be using any observation above the cutoff 33 to estimate the effect of the first treatment level d_1 . This implies that some observations in the range $[66, 100]$ are used. But these observations receive the second treatment level, d_2 . This feature can result in inconsistent estimators for τ_1 . To avoid this problem, the user can specify the range of observations to be used around

each cutoff. In this case, we can restrict the range at the first cutoff (33) to go from 0 to 65.5 to ensure that no observations above 66 are used and the range at the second cutoff (66) to go from 33.5 to 100. This can be done as follows.

```
. generate double range_l = 0 in 1
(999 missing values generated)
. generate double range_r = 65.5 in 1
(999 missing values generated)
. replace range_l = 33.5 in 2
(1 real change made)
. replace range_r = 100 in 2
(1 real change made)
. rdms y x, cvar(c) range(range_l range_r)
```

Cutoff-specific RD estimation with robust bias-corrected inference

Cutoff	Coef.	P> z	[95% Conf. Int.]		hl	hr	Nh
33	394.698	0.000	356.12	430.45	10.96	10.96	214
66	342.180	0.000	312.20	372.04	11.18	11.18	246

The pooled estimate can be obtained using `rdmc`. For this, we need to assign each unit in the sample a value for the cutoff. One possibility is to assign each unit to the closest cutoff. For this, we generate a variable named `cutoff` that equals 33 for units with score below 49.5 (the middle point between 33 and 66) and equals 66 for units above 49.5.

```
. generate double cutoff = c[1]*(x<=49.5) + c[2]*(x>49.5)
. rdmc y x, cvar(cutoff)
```

Cutoff-specific RD estimation with robust bias-corrected inference

Cutoff	Coef.	P> z	[95% Conf. Int.]		hl	hr	Nh	Weight
33	389.528	0.00	332.94	443.69	6.26	6.26	119	0.531
66	341.015	0.00	300.39	377.33	5.04	5.04	105	0.469
Weighted	366.788	0.00	330.63	399.64	.	.	224	.
Pooled	363.968	0.00	180.11	551.78	8.14	8.14	333	.

Finally, we can use the variable `cutoff` to plot the regression functions using the command `rdmcpplot`, shown in figure 3.

```
. generate binsopt = "mcolor(navy)" in 1/2
(998 missing values generated)
. generate xlineopt = "lcolor(navy) lpattern(dash)" in 1/2
(998 missing values generated)
. rdmcpplot y x, cvar(cutoff) binsoptvar(binsopt) xlineopt(xlineopt) nopoly
```

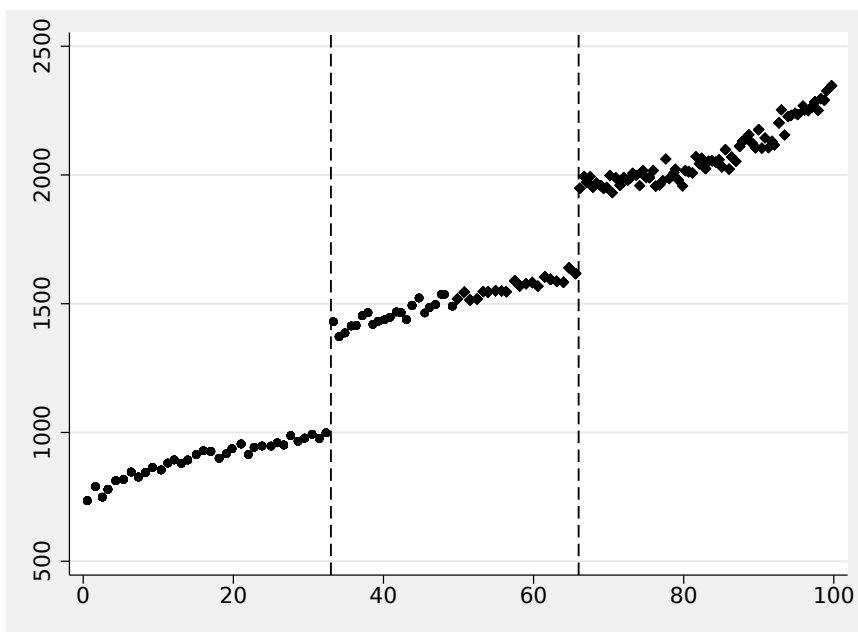


Figure 3. Cumulative cutoffs

6.3 Multiple scores

We now illustrate the use of `rdms` to analyze RD designs with two running variables using a simulated dataset, `simdata_multis.dta`. In this dataset, there are two running variables, `x1` and `x2`, ranging between 0 and 100, and units receive the treatment when $x1 \leq 50$ and $x2 \leq 50$. We look at three cutoffs on the boundary: $(25, 50)$, $(50, 50)$, and $(50, 25)$.

```
. use simdata_multis, clear
. summarize
```

Variable	Obs	Mean	Std. Dev.	Min	Max
x1	1,000	50.22881	28.87868	.6323666	99.94879
x2	1,000	50.63572	29.1905	.0775479	99.78458
t	1,000	.223	.4164666	0	1
y	1,000	728.5048	205.5627	329.4558	1372.777
c1	3	41.66667	14.43376	25	50
c2	3	41.66667	14.43376	25	50

```
. list c1 c2 in 1/3
```

	c1	c2
1.	25	50
2.	50	50
3.	50	25

The following code provides a simple visualization of this setting, shown in figure 4:

```
. generate xaux = 50 in 1/50
(950 missing values generated)
. generate yaux = _n in 1/50
(950 missing values generated)
. twoway (scatter x2 x1 if t==0, msize(small) mfcolor(white) msymbol(X))
> (scatter x2 x1 if t==1, msize(small) mfcolor(white) msymbol(T))
> (function y = 50, range(0 50) lcolor(black) lwidth(medthick))
> (line yaux xaux, lcolor(black) lwidth(medthick))
> (scatteri 50 25, msize(large) mcolor(black))
> (scatteri 50 50, msize(large) mcolor(black))
> (scatteri 25 50, msize(large) mcolor(black)),
> text(25 25 "Treated", size(vlarge))
> text(60 60 "Control", size(vlarge))
> legend(off)
```

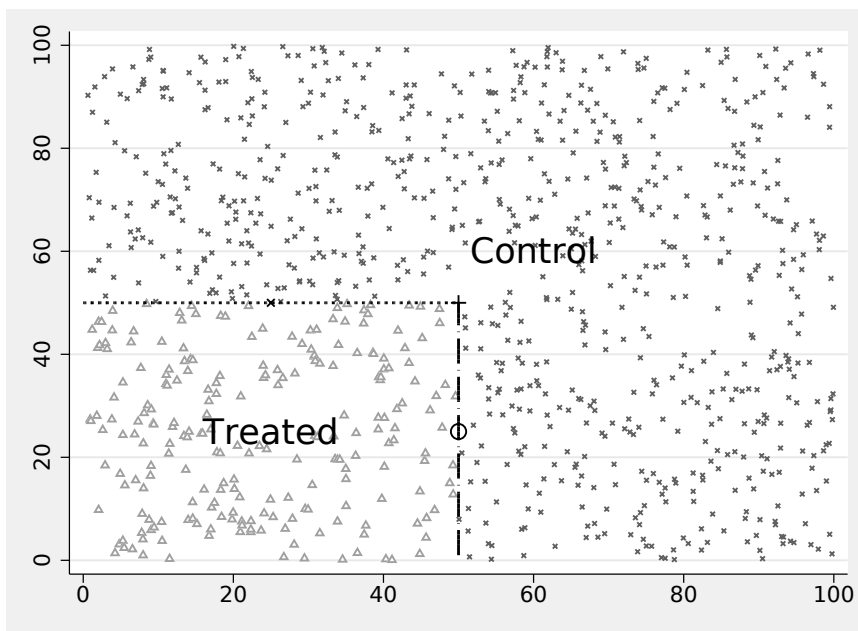


Figure 4. Bivariate score

The basic syntax is the following:

```
. rdms y x1 x2 t, cvar(c1 c2)
```

Cutoff-specific RD estimation with robust bias-corrected inference

Cutoff	Coef.	P> z	[95% Conf. Int.]		hl	hr	Nh
(25,50)	243.842	0.111	-50.93	491.18	11.12	11.12	42
(50,50)	578.691	0.000	410.83	764.88	13.83	13.83	47
(50,25)	722.444	0.000	451.49	1060.15	10.83	10.83	38

Information to estimate each cutoff-specific estimate can be provided as illustrated before. For instance, to specify cutoff-specific bandwidths, type

```
. generate double h = 15 in 1
(999 missing values generated)
. replace h = 13 in 2
(1 real change made)
. replace h = 17 in 3
(1 real change made)
. rdms y x1 x2 t, cvar(c1 c2) hvar(h)
```

Cutoff-specific RD estimation with robust bias-corrected inference

Cutoff	Coef.	P> z	[95% Conf. Int.]		hl	hr	Nh
(25,50)	336.121	0.233	-119.35	491.36	15.00	15.00	87
(50,50)	583.047	0.000	501.94	1101.24	13.00	13.00	42
(50,25)	620.692	0.000	464.92	1159.99	17.00	17.00	86

Finally, the `xnorm()` option allows the user to specify the normalized running variable to calculate a pooled estimate. In this case, we define the normalized running variable as the closest perpendicular distance to the boundary defined by the treatment assignment, with positive values indicating treated units and negative values indicating control units.

```
. generate double aux1 = abs(50 - x1)
. generate double aux2 = abs(50 - x2)
. egen xnorm = rowmin(aux1 aux2)
. replace xnorm = xnorm*(2*t-1)
(777 real changes made)
. rdms y x1 x2 t, cvar(c1 c2) xnorm(xnorm)
```

Cutoff-specific RD estimation with robust bias-corrected inference

Cutoff	Coef.	P> z	[95% Conf. Int.]		hl	hr	Nh
(25,50)	243.842	0.111	-50.93	491.18	11.12	11.12	42
(50,50)	578.691	0.000	410.83	764.88	13.83	13.83	47
(50,25)	722.444	0.000	451.49	1060.15	10.83	10.83	38
Pooled	447.017	0.000	389.33	496.85	12.73	12.73	433

7 Conclusion

We introduced the package `rdmulti` to analyze RD designs with multiple cutoffs or scores. A companion R function with the same syntax and capabilities was also provided.

8 Acknowledgments

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9 Programs and supplemental materials

To install a snapshot of the corresponding software files as they existed at the time of publication of this article, type

```
. net sj 20-4
. net install st0620      (to install program files, if available)
. net get st0620          (to install ancillary files, if available)
```

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