Lee, S. ""Partial identification and inference for conditional distributions of treatment effects", Forthcoming in Journal of Applied Econometrics

This readme file provides a description of the set of files submitted for replication of simulations and empirical analysis in "Partial identification and inference for conditional distributions of treatment effects", written by Sungwon Lee.

All data files and associated Matlab files for the empirical application are in folder Empirical Data and Code. All code files for the simulations are in folder Simulation_Code.

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******* Files in folder "Simulation_Code" *******

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KS_test_Final_null

- This code runs simulations under the null hypothesis with the tuning parameter a_n of a log-log rate.

KS_test_Final_null_pol_rate.m

- This code runs simulations under the null hypothesis with the tuning parameter a_n of a polynomial rate.

KS_test_Final_null_sqrt_log_rate.

- This code runs simulations under the null hypothesis with the tuning parameter a_n of a sqrt-log rate.

KS_test_Final_alt.m

- This code runs simulations under some alternative hypothesis with the tuning parameter a_n of a log-log rate. Users can change the value of "loc1" to consider various alternative hypotheses.

KS_test_Final_alt_pol_rate.m

- This code runs simulations under some alternative hypothesis with the tuning parameter a_n of a polynomial rate. Users can change the value of "loc1" to consider various alternative hypotheses.

KS_test_Final_alt_sqrt_log_rate.m

- This code runs simulations under some alternative hypothesis with the tuning parameter a_n of sqrt-log rate. Users can change the value of "loc1" to consider various alternative hypotheses.

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******* Files in folder "Empirical Data and Code" *******

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empirical_main_401K.m

- This code estimates the bounds with and without the stochastic dominance assumptions in the article and depicts the estimation results.

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******* Details on the data file "final_data_k401.xls" *******

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Note that this file is identical to the data file used in Sant'Anna et al (2022).

column 2: income measured in dollar

column 3: marital status (dummy)

column 4: gender dummy (male = 1, female = 0)

column 5: age

column 6: family size

column 7: net financial assets measured in dollar

column 8: treatment variable (participating in 401(k) = 1, otherwise = 0)

column 9: education

References

Sant'Anna, P. H., X. Song, and Q. Xu (2022). Covariate distribution balance via propensity scores. Journal of Applied Econometrics 37 (6), 1093-1120.