Replications files for the empirical application in

"*Bootstrap Inference for Quantile Treatment Effects in Randomized Experiments with Matched Pairs*"

Liang Jiang, Xiaobin Liu, Peter C.B. Phillips and Yichong Zhang (2021)

- Main Routines

(1) qte_consumption.m

This is the main script for the results in the empirical application when the outcome variable is consumption. The current setting replicates the first row in Table 6 and Table A4, Panel A in Tables 7-8 and Tables A5-A6. See the instructions in the code for additional details.

(2) qte_profit.m

This is the main script for the results in the empirical application when the outcome variable is profit. The current setting replicates the second row in Table 6 and Table A4, Panel B in Tables 7-8 and Tables A5-A6. See the instructions in the code for additional details.

- Functions

(1) myqr0.m

This function generates q0 in IPW estimation.

(2) myqr1.m

This function generates q1 in IPW estimation.

(3) CVSieveBasisIPWType2.m

This is the main script to obtain the IPW estimates with cross-validation.

(4) CVScoreCalType2.m

This function selects basis based on minimum cross-validation value.

(5) BasisConstruct.m

This functions constructs the set of basis.

- Data files

(1) data_consump.csv

This dataset contains variables used in the empirical application when the outcome variable is consumption. The 1st column is pair id. The 2nd column is the id for matched pair of pairs. The 3rd column is treatment status. The 4th column is female dummy. The 5th column is monthly *consumption*. The 6-18 columns are 13 matching variables used in Groh and Mckenzie (2016). The rest columns are strata dummies. For more details, see Section 7 in the paper. The summary statistics in Table 5 are obtained from this dataset.

(2) data_profit.csv

This dataset contains variables used in the empirical application when the outcome variable is profit. The 1st column is pair id. The 2nd column is the id for matched pair of pairs. The 3rd column is treatment status. The 4th column is female dummy. The 5th column is monthly *profit*. The 6-18 columns are 13 matching variables used in Groh and Mckenzie (2016). The rest columns are strata dummies. For more details, see Section 7 in the paper.

- Operating system: MacOS Catalina
- Software: Matlab R2018a