

HOW TO INSTALL:

Copy the ado files into an appropriate directory:

- (a) I recommend to create a directory w in the ado/plus directory of stata (if it does not exist yet).
- (b) Unzip the files into this directory.

HOW TO USE:

The program can be used in two ways:

1. Using the integrating program wh_matching. It is called integrating because it integrates the matching and the output generation.

```
wh_matching _treatvar_, n(#{1..4}) cov(_XVARLIST_) out(_YVARLIST) [ties met(#{1,2})  
e(#{1..4}) bias(#{1,2}) cal(#{=real}) rob(#{1..4}) noreplacement desc ate ]
```

```
_treatvar_      : Treatment variable  
n(#{1..4})      : Number of neighbors (max 4)  
cov(_XVARLIST_) : Covariates (order matters for exact matching)  
out(_YVARLIST)  : Outcomes (more than one outcome can be specified)  
met(#{1,2})     : Method to calculated distance metric 1: inverse variance  2: Mahalanobis  
e(#{1..n})      : "exact" matching for the first # of covariates  
bias(#{1,2})    : bias adjustment (same as in nnmatch)  
cal(#{=real})   : caliper if not used no caliper is assumed.  
rob(#{1..4})    : robust variance (n is the number of neighbors used to calculate the  
                  robust variance - same as in nnmatch)  
noreplacement   : no replacement (only if the number of neighbors is set to 1)  
desc            : descending (only useful if noreplacement is used)  
ate             : if provided ATE is calculated, otherwise ATT (default); ATC can be  
                  calculated by inverting the treatment variable
```

Examples:

```
wh_matching treat, n(4) cov(t1 t2 t3 m1 m2 m3) out(out1 out2 out3) met(1) e(1) bias(1) cal(0)  
rob(4)
```

```
wh_matching treat, n(1) cov(t1 t2 t3 m1 m2 m3) out(out1 out2 out3) met(2) e(2) bias(1)  
cal(0.1) rob(4) ate
```

2. Using the lower-level programs that prepare the data and calculate the statistics.

2a. Preparation of the dataset:

wh_match_prep sets up the dataset and contains the determination of the synthetic control group. This part of the matching routine is time-consuming.

```
wh_match_prep _treatvar_, n(#{1..4}) cov(_XVARLIST_) [ties met(#{1,2}) e(#{1..4})  
cal(#{=real}) rob(#{1..4}) noreplacement desc ate ]
```

```
_treatvar_      : Treatment variable  
n(#{1..4})      : Number of neighbors (max 4)  
cov(_XVARLIST_) : Covariates (order matters for exact matching)  
met(#{1,2})     : Method to calculated distance metric 1: inverse variance  2: Mahalanobis  
e(#{1..n})      : "exact" matching for the first # of covariates  
cal(#{=real})   : caliper if not used no caliper is assumed.  
rob(#{1..4})    : robust variance (n is the number of neighbors used to calculate the  
                  robust variance - same as in nnmatch)  
noreplacement   : no replacement (only if the number of neighbors is set to 1)  
desc            : descending (only useful if noreplacement is used)  
ate             : if provided ATE is calculated, otherwise ATT (default); ATC can be  
                  calculated by inverting the treatment variable
```

Example:

```
wh_match_prep treat, n(4) cov(t1 t2 t3 m1 m2 m3) met(1) e(1) cal(0) rob(4)
```

2b. Statistical analysis based on the prepared dataset

The second part of the routine `wh_match_execute` contains the statistical analysis. Please note that `>out<` is in this case a single variable!

```
wh_match_execute _treatvar_, out(n(#{1..4}) cov(_XVARLIST_) [ties met(#{1,2}) e(#{1..4})  
cal(#{=real}) rob(#{1..4}) noreplacement desc ate ]
```

```
_treatvar_      : Treatment variable  
  
out(_YVARLIST)  : Outcome variable (only one outcome can be specified)  
cov(_XVARLIST_) : Covariates  
n(#{1..4})      : Number of neighbors (max 4)  
e(#{1..n})      : "exact" matching for the first # of covariates  
rob(#{1..4})    : robust variance (n is the number of neighbors used to calculate the  
                  robust variance - same as in nnmatch)  
bias(#{1,2})    : bias adjustment (same as in nnmatch)  
cal(#{=real})   : caliper if not used no caliper is assumed.  
met(#{1,2})     : Method to calculate distance metric 1: inverse variance 2: Mahalanobis  
ate             : if provided ATE is calculated, otherwise ATT (default); ATC can be  
                  calculated by inverting the treatment variable
```

```
wh_match_execute treat , out(out1)cov(t1 t2 t3 m1 m2 m3) e(1) n(1) rob(2) bias(1)
```

`wh_match_execute` can be used without having to run `wh_match_prep`, when changing

1. the outcome variable
2. setting bias on and off
3. `rob(#{1..4})` can be turned on or off and modified up the the value provided when `wh_match_prep` was run.

All other information cannot be modified by using `wh_match_execute` alone.