

Package: ivcheck (via r-universe)

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Title Tests for Instrumental Variable Validity

Version 0.1.2

Description Implements tests for the identifying assumptions of instrumental variable models, the local exclusion restriction and monotonicity conditions required for local average treatment effect identification. Covers Kitagawa (2015) <[doi:10.3982/ECTA11974](https://doi.org/10.3982/ECTA11974)>, Mourifie and Wan (2017) <[doi:10.1162/REST_a_00622](https://doi.org/10.1162/REST_a_00622)>, and Frandsen, Lefgren, and Leslie (2023) <[doi:10.1257/aer.20201860](https://doi.org/10.1257/aer.20201860)>. Includes a one-shot wrapper that runs all applicable tests on a fitted instrumental variable model. Dispatches on 'fixest' and 'ivreg' model objects.

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card1995	<i>Card (1995) proximity-to-college extract</i>
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Description

A data extract from the National Longitudinal Survey of Young Men, as used in Card (1995) to estimate the return to schooling using proximity to a four-year college as an instrument for years of schooling. The extract adds a binary college indicator (16+ years of schooling) so the data can be used with IV-validity tests that require a binary treatment.

Usage

card1995

Format

A data frame with 2991 rows and 11 variables:

- id** Integer row identifier.
- l wage** Log hourly wage in 1976 (outcome in Card's specification).
- educ** Years of completed schooling (continuous; Card's endogenous regressor).
- college** Integer 0/1 indicator for educ ≥ 16 . Use this when a test requires a binary treatment.
- near_college** Integer 0/1 indicator for growing up near a four-year college (Card's instrument).
- age** Age in 1976.
- exper** Years of potential labour-market experience (age minus schooling minus six).
- black** Integer 0/1 indicator for black respondents.

south Integer 0/1 indicator for residence in the US south.

smsa Integer 0/1 indicator for residence in a Standard Metropolitan Statistical Area.

married Integer 0/1 indicator for married respondents.

Source

Card, D. (1995). Using Geographic Variation in College Proximity to Estimate the Return to Schooling. In *Aspects of Labour Market Behaviour: Essays in Honour of John Vanderkamp*, ed. L. N. Christofides, E. K. Grant, and R. Swidinsky, 201-222. University of Toronto Press. Original data from the 1966-1976 National Longitudinal Survey of Young Men. Cleaned extract via the `wooldridge` package on CRAN.

References

Card, D. (1995). Using Geographic Variation in College Proximity to Estimate the Return to Schooling. In Christofides, Grant, and Swidinsky (eds.), *Aspects of Labour Market Behaviour: Essays in Honour of John Vanderkamp*, 201-222.

Wooldridge, J. M. (2020). *wooldridge: 115 Data Sets from "Introductory Econometrics: A Modern Approach"*. R package.

Examples

```
data(card1995)
summary(card1995$lwage)
table(near_college = card1995$near_college,
      college      = card1995$college)
```

format.iv_test

Format method for an IV-validity test

Description

Used when an `iv_test` object is included as a column of a data frame or tibble.

Usage

```
## S3 method for class 'iv_test'
format(x, ...)
```

Arguments

`x` An object of class `iv_test`.

`...` Ignored.

Value

A one-line character summary.

 iv_check

Run all applicable IV-validity tests on a fitted model

Description

Detects which tests are applicable from the structure of the fitted instrumental variable model and runs them. Returns a tidy summary with a one-line verdict.

Usage

```
iv_check(model, tests = "all", alpha = 0.05, n_boot = 1000, ...)
```

Arguments

model	A fitted IV model from <code>fixest::feols</code> or <code>ivreg::ivreg()</code> .
tests	Character vector of test names to run, or "all" (the default) to run every applicable test.
alpha	Significance level for the verdict. Default 0.05.
n_boot	Number of bootstrap replications. Default 1000.
...	Further arguments passed to each underlying test.

Details

Applicability is determined by:

- Kitagawa (2015) applies to any binary treatment with a discrete instrument.
- Mourifie-Wan (2017) applies to the same case, and additionally supports covariates.
- Frandsen-Lefgren-Leslie (2023) applies when the instrument is a set of mutually exclusive dummy variables (judge-IV / group design).

Value

An object of class `iv_check` containing a data frame with one row per test (test name, statistic, p-value, verdict) plus an overall verdict string.

Examples

```
if (requireNamespace("fixest", quietly = TRUE)) {
  set.seed(1)
  n <- 500
  df <- data.frame(
    z = sample(0:1, n, replace = TRUE),
    x = rnorm(n)
  )
  df$d <- rbinom(n, 1, 0.3 + 0.4 * df$z)
  df$y <- rnorm(n, mean = df$d + 0.5 * df$x)
  m <- fixest::feols(y ~ x | d ~ z, data = df)
```

```

    iv_check(m, n_boot = 200)
}

```

iv_kitagawa

Kitagawa (2015) / Sun (2023) test for instrument validity

Description

Tests the joint implication of the local exclusion restriction and the local monotonicity condition in a discrete-instrument setting. Supports binary treatment (Kitagawa 2015), ordered multivalued treatment (Sun 2023 section 3), and unordered multivalued treatment (Sun 2023 section 3.3) under a user-supplied monotonicity set. The null is that the instrument is valid. Under the null, the conditional joint distribution of $(Y, D \mid Z)$ must satisfy stochastic dominance inequalities on cumulative-tail events. Rejection is evidence that at least one of exclusion or monotonicity fails.

Usage

```

iv_kitagawa(object, ...)

## Default S3 method:
iv_kitagawa(
  object,
  d,
  z,
  n_boot = 1000,
  alpha = 0.05,
  weighting = c("variance", "unweighted"),
  weights = NULL,
  parallel = TRUE,
  se_floor = 0.15,
  treatment_order = c("ordered", "unordered"),
  monotonicity_set = NULL,
  multiplier = c("rademacher", "gaussian", "mammen"),
  ...
)

## S3 method for class 'fixest'
iv_kitagawa(
  object,
  n_boot = 1000,
  alpha = 0.05,
  weighting = c("variance", "unweighted"),
  weights = NULL,
  parallel = TRUE,
  treatment_order = c("ordered", "unordered"),

```

```

monotonicity_set = NULL,
multiplier = c("rademacher", "gaussian", "mammen"),
...
)

## S3 method for class 'ivreg'
iv_kitagawa(
  object,
  n_boot = 1000,
  alpha = 0.05,
  weighting = c("variance", "unweighted"),
  weights = NULL,
  parallel = TRUE,
  treatment_order = c("ordered", "unordered"),
  monotonicity_set = NULL,
  multiplier = c("rademacher", "gaussian", "mammen"),
  ...
)

```

Arguments

object	For the default method: a numeric outcome vector. For the <code>fixest</code> and <code>ivreg</code> methods: a fitted instrumental variable model from <code>fixest::feols</code> or <code>ivreg::ivreg()</code> .
...	Further arguments passed to methods.
d	Binary 0/1 treatment vector (default method only).
z	Discrete instrument (numeric or factor, default method only).
n_boot	Number of multiplier-bootstrap replications. Default 1000.
alpha	Significance level for the returned verdict. Default 0.05.
weighting	Test-statistic weighting. "variance" (default) divides each pointwise difference by its plug-in standard error estimator before taking the sup, as in Kitagawa (2015) section 4. "unweighted" uses the raw positive-part KS of section 3. The two are asymptotically equivalent at the boundary of the null; "variance" has better finite-sample power when instrument cells have unequal sizes.
weights	Optional survey weights. A non-negative numeric vector of length equal to the sample size. Scaled internally so the mean weight is 1.0 (preserving effective sample-size interpretation). Applied to the empirical CDFs, the bootstrap multiplier process, and the variance-weighted standard errors.
parallel	Logical. Run bootstrap replications in parallel on POSIX systems via <code>parallel::mclapply</code> . Default TRUE.
se_floor	Trimming constant ξ_i for the plug-in standard-error denominator in the variance-weighted form. Default 0.15. Kitagawa (2015) section 4 informally recommends $\xi_i \in [0.05, 0.1]$ for balanced-Z designs. Monte Carlo at skewed Z-cell distributions with weak first stages suggests a slightly larger floor (0.15) keeps empirical size near nominal 5% without measurable power loss in the designs tested. Users reproducing Kitagawa's published examples may set <code>se_floor = 0.1</code> to match.

treatment_order	Either "ordered" (default) or "unordered". Binary D is handled identically under both. For multivalued D, "ordered" uses cumulative-tail inequalities $P(Y \leq y, D \leq e_{ll} Z)$ and $P(Y \leq y, D \geq e_{ll} Z)$ across all pairs of instrument values, a stronger family of implications than Sun (2023) equation 10's d_min-and-d_max subset (but still valid under Sun's Assumption 2.2). "unordered" requires a user-specified monotonicity_set naming the (level, z_from, z_to) triples for which $1\{D_{\{z_to\}} = d\} \leq 1\{D_{\{z_from\}} = d\}$ is assumed almost surely (Sun 2023 Assumption 2.4(iii)).
monotonicity_set	A data.frame with columns d, z_from, z_to listing the triples that pin down the direction of the monotonicity restriction for treatment_order = "unordered". Ignored when treatment_order = "ordered".
multiplier	Choice of bootstrap multiplier: "rademacher" (default; +/-1 two-point), "gaussian" (standard normal), or "mammen" (Mammen 1993 asymmetric two-point).

Details

Kitagawa (2015) equation 2.1 defines the statistic as the max over instrument-level pairs (z_{low} , z_{high}), treatment status d in $\{0, 1\}$, and intervals $[y, y']$ with $y \leq y'$, of the positive-part interval-probability difference normalised by the binomial-mixture plug-in standard error: $T_n = \sqrt{(n_{low} * n_{high} / (n_{low} + n_{high})) * \max [P([y, y'], d | z_{low}) - P([y, y'], d | z_{high})]^{+} / \sigma_{hat}}$. (The denominator is the pair total, not the full sample size.) The sign flips for $d = 0$. Instrument levels are pre-ordered by first-stage $E_{hat}[D | Z]$ so the inequalities are one-sided and $T_n \geq 0$. The implementation evaluates the sup on a quantile grid of observed outcomes (default 50 points); this is equivalent to evaluation at every sample-point pair under Kitagawa's Theorem 2.1. Critical values come from a multiplier bootstrap (section 3.2) of the pooled empirical distribution; bootstrap statistics reuse the data-derived standard-error denominator.

Value

An object of class `iv_test` with elements:

test	"Kitagawa (2015)" for binary treatment; "Sun (2023)" for multivalued ordered treatment.
statistic	Numeric test statistic (Kolmogorov-Smirnov positive-part, scaled by \sqrt{n}).
p_value	Bootstrap p-value.
alpha	Supplied significance level.
n_boot	Number of bootstrap replications used.
boot_stats	Numeric vector of bootstrap test statistics.
binding	List identifying the binding (z , z' , d , y) configuration of the observed statistic.
n	Sample size.
call	Matched call.

References

- Kitagawa, T. (2015). A Test for Instrument Validity. *Econometrica*, 83(5), 2043-2063. doi:10.3982/ECTA11974
- Sun, Z. (2023). Instrument validity for heterogeneous causal effects. *Journal of Econometrics*, 237(2), 105523. doi:10.1016/j.jeconom.2023.105523
- Imbens, G. W. and Angrist, J. D. (1994). Identification and Estimation of Local Average Treatment Effects. *Econometrica*, 62(2), 467-475. doi:10.2307/2951620

See Also

`iv_mw()` for the conditional version with covariates, `iv_testjfe()` for the judge-design test, and `iv_check()` for a one-shot wrapper that runs all applicable tests.

Other `iv_tests`: `iv_mw()`, `iv_testjfe()`

Examples

```
# Valid IV: compliers exist, no violations
set.seed(1)
n <- 500
z <- sample(0:1, n, replace = TRUE)
d <- rbinom(n, 1, 0.3 + 0.4 * z)
y <- rnorm(n, mean = d)
iv_kitagawa(y, d, z, n_boot = 200, parallel = FALSE)
```

iv_mw

Mourifie-Wan (2017) test for instrument validity

Description

Reformulates the testable implications of Kitagawa (2015) as a set of conditional moment inequalities and tests them in the intersection- bounds framework of Chernozhukov, Lee, and Rosen (2013). Without covariates x , `iv_mw` tests the same inequalities as `iv_kitagawa` and reduces exactly to the variance-weighted Kitagawa test. With covariates, `iv_mw` estimates the conditional CDFs $F(y, d \mid X = x, Z = z)$ nonparametrically via series regression, computes plug-in heteroscedasticity-robust standard errors, and takes the sup over (y, x) of the variance-weighted positive-part violation. Critical values come from a multiplier bootstrap with adaptive moment selection in the style of Andrews and Soares (2010).

Usage

```
iv_mw(object, ...)

## Default S3 method:
iv_mw(
  object,
```

```
d,  
z,  
x = NULL,  
basis_order = 3L,  
x_grid_size = 20L,  
y_grid_size = 50L,  
adaptive = TRUE,  
grid = NULL,  
n_boot = 1000,  
alpha = 0.05,  
weights = NULL,  
parallel = TRUE,  
...  
)  
  
## S3 method for class 'fixest'  
iv_mw(  
  object,  
  x = NULL,  
  basis_order = 3L,  
  x_grid_size = 20L,  
  y_grid_size = 50L,  
  adaptive = TRUE,  
  grid = NULL,  
  n_boot = 1000,  
  alpha = 0.05,  
  weights = NULL,  
  parallel = TRUE,  
  ...  
)  
  
## S3 method for class 'ivreg'  
iv_mw(  
  object,  
  x = NULL,  
  basis_order = 3L,  
  x_grid_size = 20L,  
  y_grid_size = 50L,  
  adaptive = TRUE,  
  grid = NULL,  
  n_boot = 1000,  
  alpha = 0.05,  
  weights = NULL,  
  parallel = TRUE,  
  ...  
)
```

Arguments

object	For the default method: a numeric outcome vector. For the <code>fixest</code> and <code>ivreg</code> methods: a fitted instrumental variable model from <code>fixest::feols</code> or <code>ivreg::ivreg()</code> .
...	Further arguments passed to methods.
d	Binary 0/1 treatment vector (default method only).
z	Discrete instrument (numeric or factor, default method only).
x	Optional numeric vector, matrix, or data frame of covariates. If supplied, the test is conditional on the first numeric column of <code>x</code> . If <code>NULL</code> , the test reduces to the unconditional Mourifie-Wan test.
basis_order	Polynomial order of the series-regression basis used to estimate $F(y, d X, Z)$. Default 3L (cubic). Set to "auto" to select the basis order by 5-fold cross-validation over the candidates 2, 3, 4, 5 with squared-error loss on the indicator regression. When "auto" is used, the bootstrap becomes post-selection-valid: the test statistic is compared to the maximum of the bootstrap statistics across the candidate orders, which controls size at the nominal level against any selection rule but is mildly conservative relative to a fixed-order test. Runtime with "auto" is approximately four times the fixed-order path.
x_grid_size	Number of quantile points of <code>x</code> at which to evaluate the conditional CDFs. Default 20.
y_grid_size	Number of quantile points of <code>y</code> at which to evaluate the inequalities. Default 50.
adaptive	Logical. If <code>TRUE</code> (default), the bootstrap uses the adaptive moment selection of Andrews-Soares (2010) with tuning parameter $\kappa_n = \sqrt{\log(\log(n))}$. If <code>FALSE</code> , uses the plug-in least-favourable critical value (conservative).
grid	Deprecated. Ignored; use <code>y_grid_size</code> and <code>x_grid_size</code> instead.
n_boot	Number of multiplier-bootstrap replications. Default 1000.
alpha	Significance level for the returned verdict. Default 0.05.
weights	Optional survey weights. A non-negative numeric vector of length equal to the sample size. Scaled internally so the mean weight is 1.0 (preserving effective sample-size interpretation). Applied to the empirical CDFs, the bootstrap multiplier process, and the variance-weighted standard errors.
parallel	Logical. Run bootstrap replications in parallel on POSIX systems via <code>parallel::mclapply</code> . Default <code>TRUE</code> .

Details

The CLR framework targets conditional moment inequalities of the form $E[m(W; \theta) | X] \leq 0$ for all X . Applied to Kitagawa's (2015) inequalities, the relevant moments are the positive-part differences of the conditional joint CDFs $F(y, d | X, Z)$ for each $(d, z_{\text{low}}, z_{\text{high}}, y, x)$ index. `iv_mw` estimates $F(y, d | X, Z)$ by series regression of the indicator $1\{Y \leq y, D = d\}$ on a polynomial basis of X within each Z cell. Robust standard errors come from the heteroscedasticity-consistent sandwich of the series regression. Critical values are drawn by multiplier bootstrap: the bootstrap process reuses the plug-in SE denominator and perturbs the residuals by Rademacher weights, projected back through the basis. Adaptive moment selection includes only moments whose observed studentised statistic is within κ_n of the inequality boundary, giving tighter critical values when some inequalities are strictly slack.

Value

An object of class `iv_test`; see [iv_kitagawa](#) for element descriptions. Additional elements:

<code>conditional</code>	Logical, whether covariates were supplied.
<code>kappa_n</code>	Andrews-Soares tuning parameter used (NA if not applicable).

References

Mourifie, I. and Wan, Y. (2017). Testing Local Average Treatment Effect Assumptions. *Review of Economics and Statistics*, 99(2), 305-313. doi:10.1162/REST_a_00622

Chernozhukov, V., Lee, S., and Rosen, A. M. (2013). Intersection Bounds: Estimation and Inference. *Econometrica*, 81(2), 667-737. doi:10.3982/ECTA8718

Imbens, G. W. and Angrist, J. D. (1994). Identification and Estimation of Local Average Treatment Effects. *Econometrica*, 62(2), 467-475. doi:10.2307/2951620

See Also

[iv_kitagawa\(\)](#) for the unconditional case, [iv_testjfe\(\)](#) for the judge-design test, and [iv_check\(\)](#) for a one-shot wrapper that runs all applicable tests.

Other `iv_tests`: [iv_kitagawa\(\)](#), [iv_testjfe\(\)](#)

Examples

```
set.seed(1)
n <- 500
z <- sample(0:1, n, replace = TRUE)
d <- rbinom(n, 1, 0.3 + 0.4 * z)
y <- rnorm(n, mean = d)
iv_mw(y, d, z, n_boot = 200, parallel = FALSE)
```

 iv_power

Monte Carlo power curve for IV-validity tests

Description

Simulates data under a user-specified deviation from validity and estimates the rejection probability of the chosen test at each deviation size. Useful for sample-size planning and for benchmarking different tests on the same design.

Usage

```
iv_power(
  y,
  d,
  z,
  method = c("kitagawa", "mw", "testjfe"),
  alpha = 0.05,
  n_sims = 500,
  delta_grid = NULL,
  n_boot = 200,
  parallel = TRUE,
  ...
)
```

Arguments

y, d, z	Observed data used to anchor the DGP (sample size, cell counts, empirical first-stage).
method	Which test to benchmark. One of "kitagawa", "mw", or "testjfe".
alpha	Significance level.
n_sims	Number of Monte Carlo simulations per deviation.
delta_grid	Numeric vector of deviation sizes to evaluate. If NULL, defaults to <code>seq(0, 0.3, by = 0.05)</code> .
n_boot	Number of bootstrap replications per simulation (for tests that use bootstrap). Default 200, which trades some Monte Carlo noise for tractable runtime.
parallel	Logical. Run simulations in parallel on POSIX systems via <code>parallel::mclapply</code> . Default TRUE.
...	Further arguments passed to the underlying test.

Details

The deviation is parameterised as the size of a **D-specific direct effect of the instrument on the outcome** (a clean exclusion violation that the Kitagawa and Mourifie-Wan tests are designed to detect). Specifically, the simulated outcome is $Y = \mu_{\text{hat}}[D + 1] + \text{delta} * \sigma_{\text{hat}} * D * (Z - Z_{\text{low}}) + \text{noise}$, so $\text{delta} = 0$ corresponds to the null and larger values produce larger violations of the testable inequality for the $d = 1$ cells. The simulator preserves the observed sample size, first-stage propensities, and outcome scale.

Value

A data frame with columns `delta` (deviation size) and `power` (estimated rejection probability at level `alpha`).

Examples

```
# Headline power curve for a small-N design
set.seed(1)
```

```
n <- 300
z <- sample(0:1, n, replace = TRUE)
d <- rbinom(n, 1, 0.3 + 0.4 * z)
y <- rnorm(n, mean = d)
iv_power(y, d, z, method = "kitagawa", n_sims = 50, n_boot = 100)
```

iv_testjfe	<i>Frandsen-Lefgren-Leslie (2023) test for instrument validity in judge-fixed-effects designs</i>
------------	---

Description

Jointly tests the local exclusion and monotonicity assumptions when the instruments are a set of mutually exclusive dummy variables (the leniency-of-assigned-judge design). Supports binary and multivalued discrete treatments. Under the joint null, the per-judge mean outcome $\mu_j = E[Y \mid J = j]$ must be a linear function of the per-judge treatment propensities $P(D = d \mid J = j)$. Rejection is evidence that at least one of exclusion or monotonicity fails.

Usage

```
iv_testjfe(object, ...)

## Default S3 method:
iv_testjfe(
  object,
  d,
  z,
  x = NULL,
  n_boot = 1000,
  alpha = 0.05,
  method = c("asymptotic", "bootstrap"),
  weights = NULL,
  basis_order = 1L,
  parallel = TRUE,
  ...
)

## S3 method for class 'fixest'
iv_testjfe(
  object,
  x = NULL,
  n_boot = 1000,
  alpha = 0.05,
  method = c("asymptotic", "bootstrap"),
  weights = NULL,
```

```

    basis_order = 1L,
    parallel = TRUE,
    ...
)

## S3 method for class 'ivreg'
iv_testjfe(
  object,
  x = NULL,
  n_boot = 1000,
  alpha = 0.05,
  method = c("asymptotic", "bootstrap"),
  weights = NULL,
  basis_order = 1L,
  parallel = TRUE,
  ...
)

```

Arguments

object	For the default method: a numeric outcome vector. For the <code>fixest</code> and <code>ivreg</code> methods: a fitted instrumental variable model from <code>fixest::feols</code> or <code>ivreg::ivreg()</code> .
...	Further arguments passed to methods.
d	Binary 0/1 treatment vector (default method only).
z	Factor, integer, or matrix of mutually exclusive dummy variables identifying the judge (or other random-assignment unit).
x	Optional numeric vector, matrix, or data frame of covariates. If supplied, <code>y</code> and <code>d</code> are residualised on <code>x</code> before the per-judge means are computed.
n_boot	Number of multiplier-bootstrap replications. Default 1000.
alpha	Significance level for the returned verdict. Default 0.05.
method	Reference distribution for the p-value. "asymptotic" (default) uses the chi-squared with $K - (\text{basis_order} + 1)$ degrees of freedom. "bootstrap" uses the multiplier bootstrap of the restricted-model residual process. Asymptotic is fast and accurate for moderate K ; bootstrap is preferred for small K or if errors are far from normal.
weights	Optional survey weights. A non-negative numeric vector of length equal to the sample size. Scaled internally so the mean weight is 1.0 (preserving effective sample-size interpretation). Applied to the empirical CDFs, the bootstrap multiplier process, and the variance-weighted standard errors.
basis_order	Order of the polynomial basis used to approximate the outcome / propensity function $\phi(p)$ in Frandsen-Lefgren-Leslie (2023) step 1. Default 1L reduces to the Sargan-Hansen overidentification form, which imposes constant treatment effects. Values above 1 relax this to $\phi(p) = \delta_0 + \delta_1 p + \delta_2 p^2 + \dots + \delta_m p^m$ and test the joint-zero restriction on judge residuals under the richer fit. Only binary treatment is supported when <code>basis_order > 1</code> . The slope-bounded moment-inequality component of the FLL test is not implemented in v0.1.0 (deferred to v0.2.0).

`parallel` Logical. Run bootstrap replications in parallel on POSIX systems via `parallel::mclapply`. Default TRUE.

Details

Under the joint null, each pair of judges (j, k) identifies the same complier LATE via the Wald estimator $(\mu_j - \mu_k) / (p_j - p_k)$. The Frandsen-Lefgren-Leslie (2023) test is the overidentification test of "all pairwise LATEs equal". Under binary treatment with WLS weighting, that overidentification test is algebraically the weighted sum of squared residuals from the linear fit $\mu_j = \alpha + \beta * p_j$, divided by a pooled variance estimator. `iv_testjfe` computes this quadratic form and, by default, compares to a chi-squared distribution with $K - 2$ degrees of freedom (the FLL asymptotic form). The multiplier bootstrap of the restricted residual process is available via method = "bootstrap" for small- K robustness.

Note on finite-sample size. Per-judge propensities p_j enter the test as estimated regressors. At modest per-judge sample sizes (n_j below a few hundred), finite-sample binomial noise in \hat{p}_j compresses the distribution of the test statistic below the asymptotic chi-squared reference, producing a test that is mildly conservative at nominal 5 percent. Empirical size at $K = 20, N = 3000$ is 3.9 percent under the asymptotic method and 4.3 percent under the bootstrap. Both methods sharpen toward nominal as n_j grows. The bootstrap is recommended for publication-grade p-values at modest n_j .

The returned object includes `pairwise_late`, the $K \times K$ matrix of pairwise Wald LATE estimates, and `worst_pair`, the judge pair with the largest absolute deviation from the fitted slope. These are diagnostic outputs in the sense of the paper's Figure 2: a pair whose Wald LATE deviates far from the common slope is the first place to look when investigating a rejection.

Multivalued treatment is supported: for D with $M + 1$ distinct values ($0, 1, \dots, M$), the fit becomes a multiple WLS regression of μ_j on the M -vector $(P(D = 1 | J), \dots, P(D = M | J))$ and the test statistic is compared to $\chi^2_{\{K - M - 1\}}$ (FLL 2023 section 4). `pairwise_late` and `worst_pair` are only defined for binary D and return NULL otherwise.

Value

An object of class `iv_test`; see [iv_kitagawa](#) for element descriptions. Additional elements:

<code>n_judges</code>	Number of distinct judges / assignment groups.
<code>coef</code>	Fitted weighted-LS slope and intercept of μ_j on p_j .
<code>pairwise_late</code>	$K \times K$ matrix of pairwise Wald LATE estimates $(\mu_j - \mu_k) / (p_j - p_k)$. Under the null every entry estimates the common complier LATE.
<code>worst_pair</code>	List identifying the judge pair with the largest deviation of its Wald LATE from the fitted slope; useful for diagnosing the source of a rejection.

References

- Frandsen, B. R., Lefgren, L. J., and Leslie, E. C. (2023). Judging Judge Fixed Effects. *American Economic Review*, 113(1), 253-277. doi:10.1257/aer.20201860
- Imbens, G. W. and Angrist, J. D. (1994). Identification and Estimation of Local Average Treatment Effects. *Econometrica*, 62(2), 467-475. doi:10.2307/2951620

See Also

[iv_kitagawa\(\)](#) for the unconditional binary-treatment test, [iv_mw\(\)](#) for the conditional version with covariates, and [iv_check\(\)](#) for a one-shot wrapper that runs all applicable tests.

Other iv_tests: [iv_kitagawa\(\)](#), [iv_mw\(\)](#)

Examples

```
set.seed(1)
n <- 2000
judge <- sample.int(20, n, replace = TRUE)
d <- rbinom(n, 1, 0.3 + 0.02 * judge)
y <- rnorm(n, mean = d)
iv_testjfe(y, d, judge, n_boot = 200, parallel = FALSE)
```

plot.iv_test

Plot method for an IV-validity test

Description

Plots the bootstrap distribution of the test statistic with the observed statistic and the rejection region highlighted.

Usage

```
## S3 method for class 'iv_test'
plot(x, ...)
```

Arguments

x An object of class `iv_test`.
... Further graphical arguments passed to [graphics::hist](#).

Value

Invisibly returns x.

print.iv_check	<i>Print method for an iv_check result</i>
----------------	--

Description

Print method for an iv_check result

Usage

```
## S3 method for class 'iv_check'  
print(x, digits = 3L, ...)
```

Arguments

x	An object of class iv_check.
digits	Number of significant digits.
...	Ignored.

Value

Invisibly returns x.

print.iv_test	<i>Print method for an IV-validity test</i>
---------------	---

Description

Print method for an IV-validity test

Usage

```
## S3 method for class 'iv_test'  
print(x, digits = 3L, ...)
```

Arguments

x	An object of class iv_test.
digits	Number of significant digits to display.
...	Ignored.

Value

Invisibly returns x.

summary.iv_test	<i>Summary method for an IV-validity test</i>
-----------------	---

Description

Summary method for an IV-validity test

Usage

```
## S3 method for class 'iv_test'  
summary(object, ...)
```

Arguments

object	An object of class iv_test.
...	Ignored.

Value

Invisibly returns object.

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