# APPENDICES TO INTERACTIONS BETWEEN FAMILY AND SCHOOL ENVIRONMENTS: ACCESS TO ABORTION AND SELECTIVE SCHOOLS

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MARCH, 2023

(The following appendix materials are not for publication)

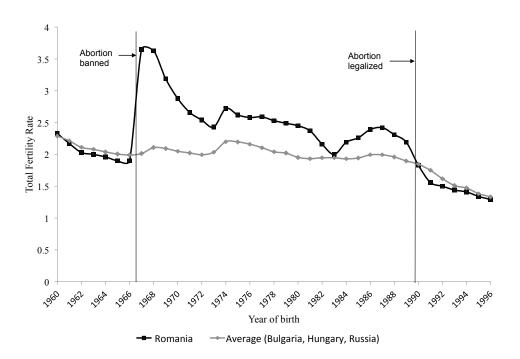
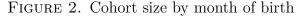


FIGURE 1. Total fertility rate by year

*Notes*: The figure plots the total fertility rate calculated for each year. The total fertility rate is the number of children each woman would have if she were to live through her childbearing years and have children in accordance with contemporaneous age-specific fertility rates. These data come from various years of the Population and Vital Statistics Report of the United Nations Statistical Division (http://unstats.un.org/unsd/demographic/products/vitstats/default.htm).





*Notes*: The figure uses 1992 census data to plot the number of children born each month. June of 1990 is normalized to zero, and the vertical line indicates the demarcation between June and July of 1990.

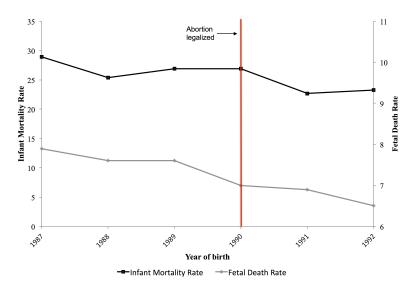


FIGURE 3. Infant mortality and fetal death rates by year of birth

*Notes*: The infant mortality rate and the fetal death rate are from the Romanian Demographic Yearbook (1996).

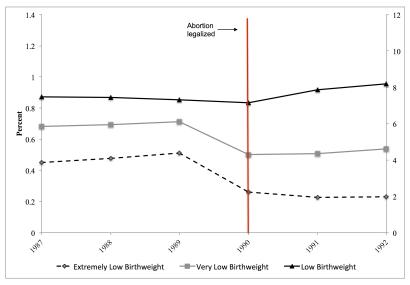


FIGURE 4. Low birthweights by year of birth

 $\it Notes:$  All data are from the Romanian Demographic Yearbook (1996).

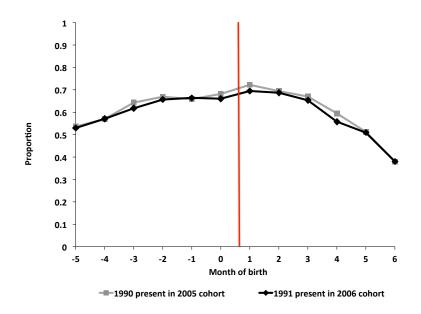
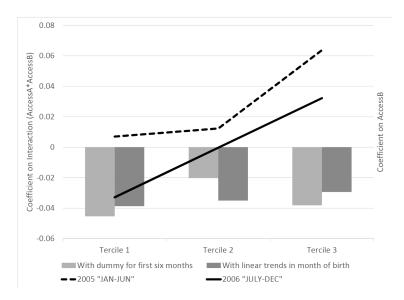


FIGURE 5. Proportion of births by month in admissions cohorts

*Notes*: This figure uses 1992 census data to plot the proportion of children born in each month. The first group is children born in 1990 present in the 2005 high school admission cohort. The second group is children born in 1991 present in the 2006 admission cohort.





Notes: This figure plots the interaction effects between access to abortion  $(AccessA_i)$  and access to a better school  $(AccessB_i)$  by tercile of the school quality distribution (parametrized by the transition scores of the cutoff for entry to each school) as vertical bars for each of the four specifications associated with our abortion models. It also plots the main effects of access to a better school  $(AccessB_i)$  by tercile of the school quality distribution for children who were born in 1990 before and after access to abortion as the dotted and solid lines respectively.

	High school admission cohort					
	2005				2006	
	Mean	S.D.	Ν	Mean	S.D.	Ν
Panel A: All towns:						
Panel A.1: Individual level						
Transition score	8.14	0.87	105,737	8.26	0.87	92,772
Baccalaureate taken	0.83	0.38	105,737	0.85	0.36	92,772
Baccalaureate grade	8.73	0.78	79,873	8.02	1.08	69,945
Romanian Bacc. grade	7.48	1.59	87,383	7.80	1.33	78,243
Panel A.2: Track level						
Number of 9 <sup>th</sup> grade students	53.9	40.4	1,963	52.4	37.0	1,771
Panel A.3: School level						
Number of 9 <sup>th</sup> grade students	129.4	70.6	817	118.5	63.4	783
Number of tracks	2.4	1.1	817	2.3	1.1	783
Panel A.4: Town level						
Number of 9 <sup>th</sup> grade students	766.2	839.8	138	708.2	757.3	131
Number of schools	5.9	6.0	138	6.0	6.2	131
Number of tracks	14.2	12.5	138	13.5	12.0	131
Panel B: Survey towns:						
Panel B.1: Individual level						
Transition score	8.03	0.82	15,177	8.22	0.81	13,685
Baccalaureate taken	0.83	0.37	15,177	0.85	0.36	13,685
Baccalaureate grade	8.80	0.72	11,914	8.06	0.98	10,860
Romanian Bacc. grade	7.61	1.52	12,623	7.79	1.25	11,539
Panel B.2: Track level						
Number of 9 <sup>th</sup> grade students	40.2	26.1	378	40.1	23.7	341
Panel B.3: School level						
Number of 9 <sup>th</sup> grade students	115.0	67.1	132	109.5	62.3	125
Number of tracks	2.9	1.1	132	2.7	1.1	125
Panel B.4: Town level						
Number of 9 <sup>th</sup> grade students	257.2	133.6	59	244.4	128.7	56
Number of schools	2.2	0.4	59	2.2	0.4	56
Number of tracks	6.4	2.1	59	6.1	2.1	56

TABLE 1. Descriptive statistics: All towns and survey towns

*Notes*: This table uses the administrative data to describe two samples. Panel A describes the universe of Romanian towns with two exceptions: i) towns that make up Bucharest, and ii) towns that contain a single school. Panels A.1, A.2, A.3, and A.4 refer to characteristics at the student, track, school, and town level, respectively. Panel B presents analogous information for the towns we targeted for surveying.

Romanian Bac grade	•	for birth in first onths	With linear trend in month of birth		
	Within	Within	Within	Within	
	IK	CCT	IK	CCT	
	bound	bound	bound	bound	
	(1)	(2)	(3)	(4)	
Panel A: Restricted					
Access to a better school (AccessB)	0.019	0.014	0.016	0.0210*	
	[0.0153]	[0.0160]	[0.0106]	[0.0121]	
Abortion access (AccessA)	-0.001	-0.003	0.005	0.013	
	[0.0158]	[0.0160]	[0.0139]	[0.0148]	
AccessB*AccessA	-0.030	-0.022	-0.0339**	-0.0403**	
	[0.0182]	[0.0190]	[0.0164]	[0.0187]	
Triple interactions	Ν	Ν	Ν	Ν	
Ν	453,822	424,644	453,822	337,161	
Panel B: Unrestricted					
Access to a better school (AccessB)	0.021	0.016	0.018	0.0228*	
	[0.0154]	[0.0162]	[0.0107]	[0.0121]	
Abortion access (AccessA)	0.013	0.005	0.021	0.017	
	[0.0181]	[0.0184]	[0.0161]	[0.0175]	
AccessB*AccessA	-0.0333*	-0.0237	-0.0376**	-0.0410**	
	[0.0184]	[0.0192]	[0.0166]	[0.0188]	
Triple interactions	Y	Y	Y	Y	
N	453,822	424,644	453,822	337,161	

TABLE 2. Interaction effects using between school cutoffs

Notes: These regressions implement specification (8). They are clustered at the student level and include cutoff fixed effects, where the cutoffs are those between schools. Standard errors are in brackets. All panels present reduced form specifications where the key independent variable is a dummy for the interaction of access to abortion and access to a better school. Columns (1) and (3) restrict the sample to observations within the Imbens and Kalyanaraman (2012) bounds, and columns (2) and (4) to those within the Calonico et al. (2014) bounds. \* p < 0.10, \*\* p < 0.05, \*\*\* p < 0.01.

Romanian Bac grade	•	or birth in first onths	With linear trend in month of birth	
	Within	Within	Within	Within
	IK	CCT	IK	CCT
	bound	bound	bound	bound
	(1)	(2)	(3)	(4)
Panel A: Restricted				. /
Access to a better school (AccessB)	0.013	0.010	0.0190**	0.0192**
	[0.0116]	[0.0105]	[0.00786]	[0.00795]
Abortion access (AccessA)	-0.006	-0.009	0.005	0.004
	[0.0127]	[0.0123]	[0.0112]	[0.0113]
AccessB*AccessA	-0.008	-0.005	-0.0215*	-0.019
	[0.0137]	[0.0124]	[0.0121]	[0.0122]
Triple interactions	N	N	N	N
N	810,102	995,119	810,102	789,350
Panel B: Unrestricted				
Access to a better school (AccessB)	0.013	0.009	0.0185**	0.0189**
	[0.0116]	[0.0105]	[0.00788]	[0.00797]
Abortion access (AccessA)	-0.009	-0.008	0.004	0.002
	[0.0144]	[0.0138]	[0.0128]	[0.0129]
AccessB*AccessA	-0.008	-0.005	-0.0214*	-0.019
	[0.0137]	[0.0125]	[0.0122]	[0.0123]
Triple interactions	Y	Y	Y	Y
N	810,102	995,119	810,102	789,350

TABLE 3. Interaction effects using between track cutoffs

*Notes*: These regressions implement specification (8). They are clustered at the student level and include cutoff fixed effects, where the cutoffs are those between schools. Standard errors are in brackets. All panels present reduced form specifications where the key independent variable is a dummy for the interaction of access to abortion and access to a better school. Columns (1) and (3) restrict the sample to observations within the Imbens and Kalyanaraman (2012) bounds, and columns (2) and (4) to those within the Calonico et al. (2014) bounds. \* p < 0.10, \*\* p < 0.05, \*\*\* p < 0.01.

Panel A: Markers of mothers' socioeconomic status							
Dependent variable:	Primary education	Secondary education	Higher education	Urban region of birth			
	(1)	(2)	(3)	(4)			
Access to abortion (AccessA)	-0.006	0.002	0.004	-0.007			
	[0.004]	[0.004]	[0.002]	[0.005]			
Monthly trend	Y	Υ	Υ	Y			
N	86,408	86,408	86,408	86,755			
Panel B: Markers of unwantedness							
Dependent variable:	Married	Divorced	No. of children	Age			
	(1)	(2)	(3)	(4)			
Access to abortion (AccessA)	0.007***	-0.001	-0.154***	-0.279***			
	[0.003]	[0.001]	[0.024]	[0.076]			
Monthly trend	Y	Υ	Y	Υ			
N	86,758	86,758	86,774	86,774			

TABLE 4. The effect of access to abortion on mothers' characteristics

Notes: These regressions estimate specification (5) with maternal characteristics as outcome variables. Standard errors are in brackets and are clustered by age in months. The abortion access dummy (AccessA) equals 1 for mothers who gave birth on or after July 1, 1990, and equals 0 for mothers who gave birth on or before June 30, 1990. \* p < 0.10, \*\*\* p < 0.05, \*\*\* p < 0.01.

Bac grade		for birth in first	With linear trend in month of birth		
	six months				
	Within	Within	Within	Within	
	IK	CCT	IK	CCT	
	bound	bound	bound	bound	
	(1)	(2)	(3)	(4)	
Panel A: Unrestricted					
Access to a better school ( <i>AccessB</i> )	0.0434**	0.0441**	0.0310***	0.0346***	
	[0.0173]	[0.0180]	[0.0118]	[0.0122]	
Abortion access (AccessA)	0.012	0.014	0.020	0.025	
	[0.0192]	[0.0197]	[0.0172]	[0.0176]	
AccessB*AccessA	-0.0309	-0.03	-0.0375**	-0.0411**	
	[0.0204]	[0.0212]	[0.0182]	[0.0188]	
Triple interactions	Y	Y	Y	Y	
N	315,590	290,091	315,590	290,091	
Panel B: Unrestricted					
Access to a better school ( <i>AccessB</i> )	0.029	0.0323*	0.0391*	0.0391*	
	[0.0189]	[0.0189]	[0.0205]	[0.0205]	
Nonpoor dummy	0.139***	0.142***	0.139***	0.139***	
	[0.0165]	[0.0166]	[0.0165]	[0.0165]	
AccessB *Nonpoor	-0.00939	-0.0125	-0.00923	-0.00923	
	[0.0183]	[0.0184]	[0.0183]	[0.0183]	
Monthly trend	Ν	Ν	Y	Y	
Cohort dummy	Υ	Υ	Ν	Ν	
Triple interactions	Υ	Y	Y	Y	
Ν	315,590	309,300	315,590	315,590	
Panel C: Unrestricted		-			
Access to a better school ( <i>AccessB</i> )	0.0507**	0.0507**	0.0390*	0.0390*	
	[0.0240]	[0.0240]	[0.0205]	[0.0205]	
Abortion access (AccessA)	0.012	0.012	0.019	0.019	
	[0.0192]	[0.0192]	[0.0172]	[0.0172]	
AccessB*AccessA	-0.030	-0.030	-0.0367**	-0.0367**	
	[0.0203]	[0.0203]	[0.0181]	[0.0181]	
Nonpoor dummy	0.139***	0.139***	0.139***	0.139***	
	[0.0165]	[0.0165]	[0.0165]	[0.0165]	
AccessB *Nonpoor	-0.00924	-0.00924	-0.0091	-0.0091	
The solution of the solution o	[0.0183]	[0.0183]	[0.0183]	[0.0183]	
Triple interactions	[0.0105] Y	Y	Y	[0.0105] Y	
N	315,590	315,590	315,590	315,590	

TABLE 5. Interactions controlling for non-poor status

*Notes*: These regressions implement specification (8). They are clustered at the student level and include cutoff fixed effects, where the cutoffs are those between schools. Standard errors are in brackets. All panels present reduced form specifications where the key independent variable is a dummy for the interaction of access to abortion and access to a better school. Columns (1) and (3) restrict the sample to observations within the Imbens and Kalyanaraman (2012) bounds, and columns (2) and (4) to those within the Calonico et al. (2014) bounds. \* p < 0.10, \*\*  $p < 0.0_{10}$  \*\*\* p < 0.01.

#### Appendix B: Identification Analysis

0.1. Notation. Let  $D_i \in \{0, 1\}$  indicate whether student *i* was exposed to the abortion reform, i.e. born on or after July 1st, 1990. Write  $D_i = 1(Cohort_i = 1 \text{ or } After_i = 1)$ , where  $After_i$  indicates that *i* was born in the second half of their birth year (July-December), and  $Cohort_i$  indicates that *i* was in 2006 cohort (birth year 1991) rather than the 2005 cohort (birth year 1990).<sup>1</sup> We will often abbreviate the random variables  $Access_i$  and  $Cohort_i$  as  $A_i$  and  $C_i$ , respectively. The variable  $D_i$  is referred to as  $AccessA_i$  in the main text, but we use  $D_i$  here for brevity. Let  $P_i$  be *i*'s town. We refer to a student's town/year pair ( $P_i, C_i$ ) as their "market". A single market allocates students from a given cohort across the schools in a given town.

Each town p contains a set of  $Z_p + 1$  schools  $z \in \{0, 1, \ldots, Z_p\}$ , which we assume is stable over the years 2005 and 2006. Let  $t_{pcz}$  be the transition score threshold between schools z - 1and z in market (p, c), where the school indices are ordered in increasing order of  $t_{pcz}$  within a market (p, c) so that  $t_{pc1} \leq t_{pc2} \leq t_{pcZ_p}$ . Out notation takes the ordinal ranking of schools to be the same across the two years, so that within a given town p, a given value of z has the same meaning in 2005 as it does 2006. Let  $Z_i(x) = \max\{z : x \geq t_{P_i,Cohort_i,z}\}$  be the "best" school to which i is admitted as a function of transition score x, and let  $X_i$  denote student i's realized transition score (denoted  $score_i$  in the main text). Since the transition score of a given student may be affected by abortion access  $D_i$ , let us write  $X_i = X_i(D_i)$ , where  $X_i(0)$ and  $X_i(1)$  denote counterfactual transition scores depending on abortion access. Student i's "assigned" school  $Z_i$  (denoted  $school_i$  in the main text) is  $Z_i = Z_i(X_i)$ .

For a generic outcome variable Y, let  $Y_i(d, z)$  indicate potential outcomes as a function of access to abortion d and high school assignment z. If students attend the most selective school to which they are admitted, then the z appearing in  $Y_i(d, z)$  denotes the school that iactually attends. However, we focus on identifying intent-to-treat effects, without assuming this.<sup>2</sup>

0.2. **Identification.** To combine the DD and RDD sources of identification, we need to exploit variation in transition scores jointly with variation in groups that determine eligibility for the abortion reform. This requires making assumptions about the distribution of potential outcomes conditional on *both* types of variables.

We begin with the following continuity assumption on potential outcomes, which leads to RDD identification:

Assumption 1 (continuity).  $E[Y_i(d, z)|P_i = p, After_i = a, Cohort_i = c, X_i(d) = x]$  is a continuous function of counterfactual transition score x, for any school z and for either counterfactual value of abortion access  $d \in \{0, 1\}$ , as well as  $b, c \in \{0, 1\}$  and town p.

<sup>&</sup>lt;sup>1</sup>Note that  $After_i = 1 - before_i$ , where  $before_i$  was introduced in Section 4.

<sup>&</sup>lt;sup>2</sup>In the main text, we describe the schools as being ordered by their average transition score, rather than by their minimum score (the threshold  $t_{pcz}$ ). In that notation, a next-best school treatment effect like  $Y_i(d, z) - Y_i(d, z-1)$  captures the effect of being assigned to the  $z^{th}$  worst school rather than the  $z - 1^{th}$  worst school, when schools are ranked according to their average transition score. When schools are instead ordered by their minimum transition score,  $Y_i(d, z) - Y_i(d, z-1)$  captures the effect of having access to the  $z^{th}$  least selective school rather than the  $z - 1^{th}$  least selective one. This is what is picked up by RDD estimands that use discontinuities at the transition score threshold between two schools, and we thus in this appendix take the notation z to refer to the ordering by minimum transition score. In practice, the two orderings are nearly the same.

Let  $\eta_z(a, c, p)$  denote the observable discontinuity in the conditional expectation  $E[Y_i|P_i = p, A_i = a, C_i = c, X_i = x]$  at  $x = t_{pcz}$ :

 $\lim_{x \downarrow t_{pcz}} E[Y_i | P_i = p, After_i = a, Cohort_i = c, X_i = x] - \lim_{x \uparrow t_{pcz}} E[Y_i | P_i = p, After_i = a, Cohort_i = c, X_i = x]$ 

Under Assumption 1:

(1)  $\eta_z(a, c, p) = E[Y_i(d_{ac}, z) - Y_i(d_{ac}, z - 1)|P_i = p, After_i = a, Cohort_i = c, X_i(d_{ac}) = t_{pcz}]$ 

where  $d_{ac} := 1 - (1 - a)(1 - c)$  is the abortion treatment value for group a, c, identifying a local average treatment effect of moving from school z - 1 to school z, among students with scores around  $t_{pcz}$  in town p and in abortion-reform group a, c.

Now let us turn to the DD source of identification. We make the following parallel trends assumption:

### Assumption 2 (parallel trends). For any schools z and z' in town p:

 $E[Y_i(1,z')|p,1,1,t_{p1z}] - E[Y_i(1,z')|p,0,1,t_{p1z}] = E[Y_i(1,z')|p,1,0,t_{p0z}] - E[Y_i(1,z')|p,0,0,t_{p0z}]$ with the notation  $E[Y_i(1,z')|p,a,c,x] := E[Y_i(0,z')|P_i = p, A_i = a, C_i = c, X_i(1) = x].$ 

Assumption 2 says that among students who would be just admitted to school z in their cohort given the abortion treatment  $(X_i(1) = t_{pC_iz})$ , the difference in mean abortion-treated outcomes  $Y_i(1, z')$  at school z' between those born in the first and second halves of their birth year is stable between the two cohorts. Given that we will combine this difference-in-differences variation with the RDD variation between adjacent schools, we only actually need Assumption 2 to hold for z' = z and z' = z - 1, but we state the assumption generally here for ease of notation.

Note that while the canonical two-group, two-period difference-in-differences setup considers a treatment that "turns on" in a later period for one group (while remaining "off" for the other group), ours is a setup in which treatment turns on for one group in a "later" period, and is always on for the second group. In our setting the group for whom treatment changes are students in the 2005 cohort, and "later" refers to students born in the months July-December. Accordingly, while parallel trends assumptions are typically phrased as an assumption about differences in *untreated* outcomes, ours concerns differences in *treated* outcomes between cohorts.<sup>3</sup>

Accordingly, Assumption 2 also conditions on a student's *treated* transition score  $X_i(1)$ , rather than their untreated transition score  $X_i(0)$  or their realized transition score  $X_i$ . The potential outcome  $X_i(1)$  is a baseline characteristic of students that is not itself affected by the abortion treatment (see Caetano et al. 2022 for a similar parallel-trends assumption in DD models with time-varying covariates). We evaluate  $X_i(1)$  at the cohort-specific thresholds  $t_{pcz}$  to allow for changes in transition scores across years, which could change the composition of students with an  $X_i(1)$  equal to any particular value x in a given cohort.

The important implication of Assumption 2 is that it allows us to impute certain means of abortion-treated outcomes among the students that are *not* exposed to the abortion-reform, which is a counterfactual quantity. For example:

<sup>&</sup>lt;sup>3</sup> There is no fundamental conceptual difference: our setup is equivalent to the canonical one if one defines "treatment" to be a lack of access to abortion, and one swaps the labels of the before and after periods.

$$E[Y_i(1,z)|P_i = p, D_i = 0, X_i(1) = t_{p0z}] = \{E[Y_i|P_i = p, A_i = 1, C_i = 0, X_i = t_{p0z}] + E[Y_i|P_i = p, A_i = 0, C_i = 1, X_i = t_{p1z}] - E[Y_i|P_i = p, A_i = 1, C_i = 1, X_i = t_{p1z}]\}$$

Together with Assumption 1 this leads to our central result that combines RDD and DD variation to identify interaction effects:

**Proposition 1.** Under Assumption 1 and 2, for each school z in town p:

 $E[Y_i(1,z) - Y_i(1,z-1)|P_i = p, D_i = 0, X_i(1) = t_{p0z}] = \eta_z(1,0,p) + \eta_z(0,1,p) - \eta_z(1,1,p)$ 

and

$$E[Y_i(0,z) - Y_i(0,z-1)|P_i = p, D_i = 0, X_i(0) = t_{p0z}] = \eta_z(0,0,p)$$

*Proof.* See Appendix C.

Since  $\eta_z(a, c, p)$  is identified for each (a, c, p), both of the *LHS* quantities in Proposition 1 are identified. Notice that the average school-effect we can identify from  $\eta_z(0, 0, p)$  conditions on the event  $X_i(0) = t_{p0z}$  while the effect we can identify from  $\eta_z(1, 0, p) + \eta_z(0, 1, p) - \eta_z(1, 1, p)$  conditions on  $X_i(1) = t_{p0z}$ . This is a form of the "bad-control" problem that arises because our RDDs condition on a variable affected by the abortion reform (Angrist and Pischke, 2009).

However, an apples-to-apples comparison can be constructed by averaging the two quantities identified in Proposition 1 over the distributions of  $X_i(1)$  and  $X_i(0)$ , respectively. This allows us to identify the mean interaction effect within each town p:

$$\Delta_p := E[\{Y_i(1, Z_i) - Y_i(1, Z_i - 1)\} - \{Y_i(0, Z_i) - Y_i(0, Z_i - 1)\} | P_i = p, D_i = 0]$$

Since we can only identify  $E[Y_i(d, z) - Y_i(d, z - 1)|P_i = p, D_i = 0, X_i(d) = x]$  for  $d \in \{0, 1\}$  for values of x that are equal to school cutoffs  $t_{p0z}$ , identifying  $\Delta_p$  is only possible if there is sufficient variation in school cutoffs  $t_{p0z}$  across schools, or under treatment effect homogeneity assumptions. We go the former route and approximate these cutoffs as "dense" in the support  $\mathcal{X}$  of  $X_i$  as in Bertanha (2020), i.e.

Assumption 3 (density of schools). Fix any p and  $x \in \mathcal{X}$ . Then in any neighborhood of x there exists a school cutoff  $t_{p0z}$ .

Assumption 3 is best seen as an approximation, motivated by there being a school  $z_{xcp}$  with a transition score cutoff that is sufficiently close to any given x, for each market c, p. Identification arguments will integrate over  $\eta_{z_{xcp}}(a, c, p)$ , as if there were school with a cutoff exactly at x. This is justified under asymptotics in which we imagine the number of schools growing to infinity along with our sample size, and assuming Riemann integrability of the function  $\eta_{z_{xcp}}(a, c, p)$  (see Bertanha 2020 for details). For concreteness, define  $z_{xcp}$  to be the school having the largest  $t_{pcz}$  cutoff smaller than x (so that e.g.  $Z_i(x) = z_{xC_iP_i}$ , and realized treatment assignment is  $Z_i = z_{X_iC_iP_i}$ ).

Our approach requires two further assumptions. Firstly, we must impute the distribution of  $X_i(1)|D_i = 0, P_i = p$ , which is a counterfactual quantity. To identify it from the data, we impose a parallel trends assumption for treated transition scores:

Assumption 4 (distributional parallel trends for the transition score). For all x and p:

$$P(X_i(1) \le x | D_i = 0, P_i = p) = F_{10p}(x) + F_{01p}(x) - F_{11p}(x)$$

where we let  $F_{acp}(x) := P(X_i \leq x | A_i = a, C_i = c, P_i = p)$  denote the group-specific CDF of observed transitions score  $X_i$ . While Assumption 4 may appear stronger than conventional mean parallel trends (since it must hold for each value of x), Roth and Sant'Anna (2022) show that distributional parallel trends holds if and only if mean parallel trends is robust to monotonic transformations of the outcome variable (in this case, the transition score).

We require one final assumption:

Assumption 5 (no indirect effects). For each x and p,  $E[Y_i(1, Z_i(X_i(d))) - Y_i(1, Z_i(X_i(d))) - 1)|P_i = p, D_i = 0, X_i(1) = x]$  does not depend on d. Assumption 5 says that the abortion

reform d does not have indirect effects (on average) on the size of next-best-school treatment effects via school assignment  $Z_i(X_i(d))$ . There are two simple sufficient conditions under which this will hold:

- (1) if  $Z_i(X_i(d))$  does not depend on d, either because  $X_i(1) = X_i(0)$  or because changes to transition score caused by the abortion reform do not push any students across a school threshold,
- (2) "linearity" in average school-assignment outcomes: that is  $E[Y_i(1, z) Y_i(1, z-1)|P_i = p, D_i = 0, X_i(1) = x]$  does not depend on z (on average).

The first item above is quite plausible as an approximation, because the average effect  $X_i(1) - X_i(0)$  of abortion access on transition scores is quite small in comparison with the typical distance between subsequent school thresholds. The second item would hold in a model in which  $Y_i(1, z)$  is linear in a "dose" of school quality for school z (as in Bertanha 2020) and differences in school quality for adjacent schools is roughly constant along the school ladder (within a town/cohort). In Section 5.5.3, we have described evidence that if anything,  $Y_i(1, z)$  appears to be convex in school index z, which implies that departures from item 2 above would bias our estimates in the direction of finding positive interaction effects.

Now we can state our identification result for mean interaction effects  $\Delta_p$  in each town.

**Proposition 2.** Given assumptions 1-5,  $\Delta_p$  is identified as

 $\int dF_{X(1)|D=0,P=p}(x) \cdot \{\eta_{z_{x0p}}(1,0,p) + \eta_{z_{x0p}}(0,1,p) - \eta_{z_{x0p}}(1,1,p)\} - \int dF_{X(0)|D=0,P=p}(x) \cdot \eta_{z_{x0p}}(0,0,p)$ where  $F_{X(0)|D=0,P=p}(x) = F_{X|D=0,P=p}(x)$  and  $F_{X(1)|D=0,P=p}(x)$  is identified by Assumption 4.

*Proof.* See Appendix C.

Section 0.4 discusses how Proposition 2 can be implemented through regression (8), by "stacking" the data across schools and then reweighting observations.  $\Box$ 

0.3. What if abortion only matters via transition scores? Looking at the fullyinteracted regression (8), it might appear that by conditioning on transition score, we have blocked the main channel by which abortion reform affects Baccalaureate scores. Thus, we might expect the coefficient on  $AccessA \cdot AccessB$  in (8) to be zero, missing any interaction effects, if transition scores mediate the impacts of abortion access. To make this critique precise, let us index potential outcomes by three arguments:  $\mathcal{Y}(d, x, z)$ , where x indicates a transition score and d now indicates any additional impacts of abortion access d on outcomes, with transition score x held fixed. The function  $\mathcal{Y}$  is related to our main potential outcomes notation by  $Y(d, z) = \mathcal{Y}(d, X_i(d), z)$ . To simplify notation, suppose in what follows that there is just one town p. The mean interaction effect parameter  $\Delta_0$  can be decomposed as follows, combining both direct and indirect effects of the abortion reform:

$$\begin{split} \Delta_{0} =& E[\mathcal{Y}_{i}(1, X_{i}(1), Z_{i}) - \mathcal{Y}_{i}(1, X_{i}(1), Z_{i} - 1) - \mathcal{Y}_{i}(0, X_{i}(0), Z_{i}) + \mathcal{Y}_{i}(0, X_{i}(0), Z_{i} - 1) | D_{i} = 0] \\ = & \underbrace{\int dF_{X(1)|D=0}(x) \cdot E[\mathcal{Y}_{i}(1, x, Z_{i}) - \mathcal{Y}_{i}(1, x, Z_{i} - 1) - \mathcal{Y}_{i}(0, x, Z_{i}) + \mathcal{Y}_{i}(0, x, Z_{i} - 1) | D_{i} = 0, X_{i}(1) = x]}_{\text{non-score interaction effects}} \\ + & \underbrace{\int \left\{ dF_{X(1)|D=0}(x) - dF_{X(0)|D=0}(x) \right\} \cdot \left\{ E[\mathcal{Y}_{i}(0, x, Z_{i}) - \mathcal{Y}_{i}(0, x, Z_{i} - 1)] | D_{i} = 0, X_{i}(1) = x]}_{\text{score-mediated interaction effects}} \\ + & \int dF_{X(0)|D=0}(x) \cdot \left\{ E[\mathcal{Y}_{i}(0, x, Z_{i}) - \mathcal{Y}_{i}(0, x, Z_{i} - 1) | D_{i} = 0, X_{i}(1) = x] - E[\mathcal{Y}_{i}(0, x, Z_{i}) - \mathcal{Y}_{i}(0, x, Z_{i} - 1) | D_{i} = 0, X_{i}(0) = x] \right\} \end{split}$$

reallocation effect

With the above notation, we can formalize the possibility that abortion access *only* affects Baccalaureate scores  $Y_i$  through transition scores. Call abortion-access "excludable" from the outcome equation when  $\mathcal{Y}_i(d, x, z) = y_i(x, z)$  for some function  $y_i$ , i.e. potential outcomes do not depend upon d, given x. If excludability holds for all students, then the first term above is zero, and all interaction effects are mediated by changes to students' transition scores.

If the abortion reform affects the distribution of transition scores, this leads to a difference between  $F_{X(1)|D=0}$  and  $F_{X(0)|D=0}$ , making the second term in  $\Delta_0$  generally non-zero. If transition scores are furthermore correlated with individual heterogeneity in next-best-school effects, the third term will also contribute. The third term shows that average interaction effects can arise simply from changing *which* transition scores are assigned to which students, even with the overall distribution of transition scores unchanged (a "reallocation" effect).

The basic approach described in the main text (equation 8) focuses on the first and third terms above, because it does not account for changes in the distribution of transition scores arising from the abortion reform. However, in Section 0.4 below we describe a way to reweight the data before estimating equation (8) that allows it to capture all three terms, as the estimand of Proposition 2 does.

To appreciate the role that reweighting will play in estimation, let us consider the basic approach of Equation (8) and suppose for the moment that excludability holds and that there are just two schools separated by a single threshold t (continuing with a single town p). The coefficient on  $AccessA \cdot AccessB$  in (8) then captures the difference-in-differences of RDD estimates:  $\eta_z(1,0) + \eta_z(0,1) - \eta_z(1,1) - \eta_z(0,0)$ . By Proposition 1, both  $\eta_z(0,0)$ and  $\{\eta_z(1,0) + \eta_z(0,1) - \eta_z(1,1)\}$  yield different averages of the same quantity:  $y_i(t_z, z) - y_i(t_z, z - 1)$ . The former averages over students with  $X_i(0) = t$  while the latter averages over students with  $X_i(1) = t$ . Thus our coefficient of interest differs from zero only via the reallocation effect. However, in actuality, regression (8) is not confined to such apples-to-oranges comparisons because it aggregates over the many thresholds, which are spread throughout the transition score distribution. Suppose for concreteness that the abortion reform has a homogeneous effect on transition scores for all students, so that  $X_i(1) = X_i(0) + \delta$  for some  $\delta$ . Then when comparing outcomes  $Y_i(1, z)$  to  $Y_i(0, z)$  among students having  $X_i(0) = t_{p0z}$ , the proper proper comparison group for investigating outcomes would be students for whom  $X_i(1) =$  $t_{p0z} + \delta$ , not those for whom  $X_i(1) = t_{p0z}$ . When we stack the data across all thresholds as described in the next section, these  $X_i(1) = t_{p0z} + \delta$  students contribute to the coefficient of interest, along with the  $X_i(0) = t_{p0z}$  students. The key requirement is that the weights that regression (8) applies to the various  $\eta_{z_{x0p}}(0, 0, p)$  and  $\eta_{z_{x0p}}(1, 0, p) + \eta_{z_{x0p}}(0, 1, p) - \eta_{z_{x0p}}(1, 1, p)$ coincide with  $dF_{X(0)|D=0,P=p}(x)$  and  $dF_{X(1)|D=0,P=p}(x)$  respectively, recovering Proposition 2. The reweighting scheme described in the next section does so to ensure that the coefficient on  $AccessA \cdot AccessB$  identifies a meaningful average interaction effect parameter.

0.4. Stacked regression. We have seen in Proposition 2 that  $\Delta_p$  can be estimated by a two-step procedure in which regression discontinuity estimates are computed for each school z and town p, and then averaged over the empirical distribution of schools among abortion-nontreated students, as well as an imputed counterfactual distribution. This procedure might not be particularly efficient, since it involves running hundreds of separate RDD's around each separate cutoff  $t_{pcz}$ .

The "stacked" approach presents an alternative to running such separate RDDs, by transforming the data such that the average interaction effect across towns

$$\Delta_0 = E[\{Y_i(1, Z_i) - Y_i(1, Z_i - 1)\} - \{Y_i(0, Z_i) - Y_i(0, Z_i - 1)\} | D_i = 0]$$

can be estimated through a single run of regression (8). Specifically, we make  $Z_{P_i}$  copies of each observation *i*, where  $Z_p + 1$  is the number of schools in town *p*. In this expanded dataset, let index *ij* denote the *j*<sup>th</sup> copy of the observation for student *i*, where  $j = 1 \dots Z_{P_i}$ . Then we define  $X_{ij}$  to be  $X_i - t_{P_iC_ij}$ , the distance of *i*'s transition score to the cutoff for school *j* in their town.<sup>4</sup> Using this stacked dataset, we can now estimate common regressions that condition on values of  $X_{ij}$  (across the entire stacked dataset) rather than  $X_i - t_{pcz}$  for fixed *p* and *z* in the original dataset. For all other variables *V*, the value  $V_{ij} = V_i$  appears in "copy" *j* of row *i*.

Despite it's appeal as an estimator, the stacked approach imposes a particular weighting over the population that will generally not coincide with the parameter of interest  $\Delta_p$  for town p. To see this, let us first consider a simplified case in which there is only one town p, and we have Z copies of each observation i, where Z + 1 is the number of schools. An observation of our stacked dataset is a draw from the probability distribution  $\tilde{P}(A_{ij}) := \frac{1}{Z} \sum_{j=1}^{Z} P(A_i(t_j))$ , where  $A_{ij} = A_i(t_j)$  is an event (like  $X_{ij} = x$ ) that depends on which threhold  $t_j$  is being used in that "copy" of the data, and P is the population distribution over students i.

 $<sup>^4</sup>$  Note that this strategy of normalizing of the running variable to a common scale is similar to the "normalizing-and-pooling" strategy discussed by Cattaneo, Keele, Titiunik and Vasquez-Bare (2016) for settings in which different subgroups of the population face different cutoffs of the running variable. In our setting, all students within the same town instead face a common set of multiple cutoffs.

For example, the analog of our discontinuity parameter  $\eta_z(a, c)$  in the stacked approach would become:

$$\begin{split} \tilde{\eta}(a,c) &:= \lim_{\epsilon \downarrow 0} \tilde{E}[Y_{ij} | A_{ij} = a, C_{ij} = c, X_{ij} = \epsilon] - \lim_{\epsilon \uparrow 0} \tilde{E}[Y_{ij} | A_{ij} = a, C_{ij} = c, X_{ij} = \epsilon] \\ &= \frac{1}{f_{ac}(0)} \sum_{z=1}^{Z} \left\{ f_X(t_z | a, c) \cdot \lim_{\epsilon \downarrow 0} E[Y_i | a, c, X_i = t_z + \epsilon] - f_X(t_z | a, c) \cdot \lim_{\epsilon \uparrow 0} E[Y_i | a, c, X_i = t_z + \epsilon] \right\} \\ &= \frac{1}{f_{ac}(0)} \sum_{z=1}^{Z} f_X(t_z | a, c) \cdot \eta_z(a, c) \end{split}$$

where  $f_{ac}(\epsilon) := \sum_{z} f_X(t_z + \epsilon | a, c)$  and we have used continuity of  $f_X(x | a, c)$ . Echoing Lemma 1 of Cattaneo et al. (2016), the above reveals a weighted average of the parameter  $\eta_z(a, c)$  across all the school thresholds indexed by z (see proof of Proposition 3 for a derivation).

Suppose for simplicity that  $f_X(x|a,c)$  were the same over all values of a and c during the post-reform era (i.e.  $d_{ac} = 1$ ). Then, given our continuity and parallel trends assumptions, the difference-in-differences  $\tilde{\eta}(1,0) + \tilde{\eta}(0,1) - \tilde{\eta}(1,1) - \tilde{\eta}(0,0)$  of  $\tilde{\eta}(a,c)$ , captured by the coefficient on  $AccessA \cdot AccessB$  in (8) estimates:

$$\sum_{z=1}^{Z} \left\{ \frac{f_X(t_z|1)}{\sum_{z'} f_X(t_{z'}|1)} \cdot E[Y_i(1,z) - Y_i(1,z-1)|D_i = 0, X_i(1) = t_{0z}] \\ \frac{f_X(t_z|0)}{\sum_{z'} f_X(t_{z'}|0)} \cdot E[Y_i(0,z) - Y_i(0,z-1)|D_i = 0, X_i(0) = t_{0z}] \right\}$$

with the notation that  $f_X(t_z|0) = f_X(t_z|a=0, c=0)$  and  $f_X(t_z|1) = f_X(t_z|a, c)$  for the other three values of (a, c). In the dense-schools limit (Assumption 3), the above sum becomes an integral over the conditional distribution of transition scores X in each abortion-reform state. What we seek, by contrast, is to average the second term in brackets above over the distribution of  $X_i(0)$  conditional on  $D_i = 0$ , while averaging the first term over the distribution of  $X_i(1)$  again conditional on  $D_i = 0$ . This can be accomplished by reweighing the post-reform observations appropriately before equation (8) is estimated, so that  $f_{X(1)|D=0}(t_z)$ appears where  $f_X(t_z|1)$  does in the expression above, mirroring Proposition 2.

When there are multiple towns, the weights required to obtain the correct averaging in the stacked regression become somewhat more complicated. Proposition 3 shows that we can nevertheless reweight the observations so that the coefficient on  $AccessA \cdot AccessB$  in Eq. (8), when applied to the stacked dataset, corresponds to a mean interaction effect:  $\Delta_0 = E[Y_i(1, Z_i) - Y_i(1, Z_i - 1) - Y_i(0, Z_i) + Y_i(0, Z_i - 1)|D_i = 0]$  (which averages over all towns p).

$$\begin{array}{l} \textbf{Proposition 3. Let } Y_{ij} \coloneqq \omega_{ij} \cdot Y_i, \ where \ \omega_{ij} = \omega_{A_i,C_i}^{P_i,j} \ and \ \omega_{ac}^{pz} \coloneqq f_{ac} \cdot \frac{P(P_i = p | D_i = 0)}{P(P_i = p | A_i = a, C_i = c, X_i = t_{c}, X_i = t_{pcz})} \cdot \\ \frac{\Delta F_{ac}^{pz}}{f_X(t_{pcz} | A_i = a, C_i = c)} \ where \ f_{ac} \ \coloneqq \ \sum_{p',z'} P(P_i = p' | A_i = a, C_i = c, X_i = t_{p'cz'}) f_X(t_{p'cz'} | A_i = a, C_i = c), \\ \Delta F_{ac}^{pz} = \begin{cases} F(t_{p0z} | 00p) - F(t_{p,0,z-1} | 00p) & \text{if } a = c = 0 \\ \{F(t_{p0z} | 10p) - F(t_{p,0,z-1} | 10p)\} + \{F(t_{p1z} | 01p) - F(t_{p,1,z-1} | 01p)\} \\ -\{F(t_{p1z} | 11p) - F(t_{p,1,z-1} | 11p)\} & \text{if } max(a,c) = 1 \\ and \ F(x | acp) \coloneqq P(X_i \le x | A_i = a, C_i = c, P_i = p). \ Then: \\ \Delta_0 = \tilde{\eta}(1,0) + \tilde{\eta}(0,1) - \tilde{\eta}(1,1) - \tilde{\eta}(0,0) \end{cases}$$

*Proof.* See Appendix C.

The components of the weights appearing in Proposition 3 play intuitive roles. The ratio of probabilities "undoes" the up-weighting of observations from large school districts in the stacked sample. The ratio  $\Delta F_{ac}^{pz}/f_X(t_{pcz}|a,c)$  meanwhile "corrects" for the heterogeneous weights which which a given school z appears in  $\tilde{\eta}(a,c)$  across values of (a,c) (whoch must be equal for Assumption 2 to be employed). Finally  $f_{ac}$  simply reflects a normalization within each (a,c) cell. In practice, implementing the weighting  $\omega_{ij} = \omega_{A_i,C_i}^{P_i,j}$  requires two non-parametric first-stage estimation problems. We use standard local polynomial regression and kernel density estimators. Results of the reweighting estimator are presented in Table 8.

## Appendix C: Proofs

0.5. **Proof of Proposition 1.** First we prove Eq (14). By Assumption 1:  

$$\eta(a, c, p) = \lim_{x \downarrow t_{pcz}} E[Y_i | P_i = p, After_i = a, Cohort_i = c, X_i = x] - \lim_{x \uparrow t_{pcz}} E[Y_i | P_i = p, After_i = a, Cohort_i = c, X_i = x] = \lim_{x \downarrow t_{pcz}} E[Y_i(d_{ac}, Z_i(x)) | p, a, c, X_i(d_{ac}) = x] - \lim_{x \uparrow t_{pcz}} E[Y_i(d_{ac}, Z_i(x)) | p, a, c, X_i(d_{ac}) = x] = \lim_{x \downarrow t_{pcz}} E[Y_i(d_{ac}, z) | p, a, c, X_i(d_{ac}) = x] - \lim_{x \uparrow t_{pcz}} E[Y_i(d_{ac}, z - 1) | p, a, c, X_i(d_{ac}) = x] = E[Y_i(d_{ac}, z) - Y_i(d_{ac}, z - 1) | P_i = p, After_i = a, Cohort_i = c, X_i(d_{ac}) = t_{pcz}]$$

The second claim of Proposition 1 now follows immediately:

$$\eta_z(0,0,p) = E[Y_i(0,z) - Y_i(0,z-1)|P_i = p, After_i = 1, Cohort_i = 1, X_i(0) = t_{p0z}]$$

For the first claim, we can rearrange terms and apply the parallel trends Assumption 2:  $\eta_z(1,0,p) + \eta_z(0,1,p) - \eta_z(1,1,p) = E[Y_i(1,z) - Y_i(1,z-1)]P_i = p, After_i = 1, Cohort_i = 0, X_i(1) = t_{p0z}]$  $+ E[Y_i(1,z) - Y_i(1,z-1)|P_i = p, After_i = 0, Cohort_i = 1, X_i(1) = t_{p1z}]$  $-E[Y_i(1,z) - Y_i(1,z-1)|P_i = p, After_i = 1, Cohort_i = 1, X_i(1) = t_{p1z}]$  $=E[Y_i(1,z)|P_i = p, A_i = 1, C_i = 0, X_i(1) = t_{p0z}] + E[Y_i(1,z)|P_i = p, A_i = 0, C_i = 1, X_i(1) = t_{p1z}]$  $-E[Y_i(1,z)|P_i = p, A_i = 1, C_i = 1, X_i(1) = t_{p1z}]$  $-E[Y_i(1,z-1)|P_i = p, A_i = 1, C_i = 0, X_i(1) = t_{p0z}] - E[Y_i(1,z-1)|P_i = p, A_i = 0, C_i = 1, X_i(1) = t_{p1z}]$ +  $E[Y_i(1, z - 1)|P_i = p, A_i = 1, C_i = 1, X_i(1) = t_{p1z}]$  $= E[Y_i(1,z)|P_i = p, A_i = 0, C_i = 0, X_i(1) = t_{p0z}] - E[Y_i(1,z-1)|P_i = p, A_i = 0, C_i = 0, X_i(1) = t_{p0z}]$  $= E[Y_i(1,z) - Y_i(1,z-1)|P_i = p, D_i = 0, X_i(1) = t_{p0z}]$ 

0.6. Proof of Proposition 2. With  $F_{X(1)|D=0,P=p}(x) = P(X_i(1) \le x|D_i = 0, P_i = p)$  in hand, we can weight the abortion-treated and untreated groups from Proposition 1 according to their respective measures, i.e. estimate:

$$\int dF_{X(1)|D=0,P=p}(x) \cdot \left\{ \eta_{z_{x0p}}(1,0,p) + \eta_{z_{x0p}}(0,1,p) - \eta_{z_{x0p}}(1,1,p) \right\} - \int dF_{X|D=0,P=p}(x) \cdot \eta_{z_{x0p}}(0,0,p) \\ \int dF_{X(1)|D=0,P=p}(x) \cdot E[Y_i(1,z_{x0p}) - Y_i(1,z_{x0p}-1)|P_i = p, D_i = 0, X_i(1) = x] \\ - \int dF_{X(0)|D=0,P=p}(x) \cdot E[Y_i(0,z_{x0p}) - Y_i(0,z_{x0p}-1)|P_i = p, D_i = 0, X_i(0) = x] \\ \int dF_{X(1)|D=0,P=p}(x) \cdot E[Y_i(1,z_{x0p}) - Y_i(1,z_{x0p}-1)|P_i = p, D_i = 0, X_i(1) = x] \\ - E[Y_i(0,Z_i) - Y_i(0,Z_i-1)|P_i = p, D_i = 0] \\ \int dF_{X(1)|D=0,P=p}(x) \cdot E[Y_i(1,Z_i(X_i(1))) - Y_i(1,Z_i(X_i(1)) - 1)|P_i = p, D_i = 0, X_i(1) = x] \\ - E[Y_i(0,Z_i) - Y_i(0,Z_i-1)|P_i = p, D_i = 0]$$

Note that when  $D_i = 0$ , knowing that  $X_i(1) = x$  does not imply that  $X_i = x$ , so we cannot replace  $z_{x0p}$  in the first term above by  $Z_i = Z_i(X_i)$ . This is where Assumption 5 helps. With it, we have:

$$\begin{split} \int dF_{X(1)|D=0,P=p}(x) \cdot \left\{ \eta_{z_{x0p}}(1,0,p) + \eta_{z_{x0p}}(0,1,p) - \eta_{z_{x0p}}(1,1,p) \right\} - \int dF_{X|D=0,P=p}(x) \cdot \eta_{z_{x0p}}(0,0,p) \\ \int dF_{X(1)|D=0,P=p}(x) \cdot E[Y_i(1,Z_i(X_i(0))) - Y_i(1,Z_i(X_i(0)) - 1)|P_i = p, D_i = 0, X_i(1) = x] \\ - E[Y_i(0,Z_i) - Y_i(0,Z_i - 1)|P_i = p, D_i = 0] \\ \int dF_{X(1)|D=0,P=p}(x) \cdot E[Y_i(1,Z_i - Y_i(1,Z_i - 1)|P_i = p, D_i = 0, X_i(1) = x] \\ - E[Y_i(0,Z_i) - Y_i(0,Z_i - 1)|P_i = p, D_i = 0] \\ E[Y_i(1,Z_i) - Y_i(1,Z_i - 1) - Y_i(0,Z_i + Y_i(0,Z_i - 1)|P_i = p, D_i = 0] = \Delta_p \\ \end{split}$$
where in the second line we've replaced  $Z_i(X_i(1))$  with  $Z_i(X_i(0)) = Z_i.$ 

0.7. **Proof of Proposition 3.** Consider a generic event  $A_{ij}$  referring to student *i* in stacked observation *j*. Given that we have  $Z_{P_i}$  copies of each observation *i*, our population probability distribution  $\tilde{P}$  over stacked observations can be characterized by  $\tilde{P}(P_{ij} = p) = \frac{Z_p \cdot P(P_i = p)}{\sum_{p'} Z_{p'} \cdot P(P_i = p')}$  and  $\tilde{P}(A_{ij}|P_{ij} = p) := \frac{1}{Z_p} \sum_{j=1}^{Z_p} P(A_i(t_{pC_{ij}})|P_i = p)$ . Thus:  $\tilde{P}(A_{ij}) = \sum_p \tilde{P}(A_{ij}, P_{ij} = p) = \frac{1}{Z} \sum_p \sum_{j=1}^{Z_p} P(A_i(t_{pC_{ij}}), P_i = p)$  where  $\bar{Z} := \sum_{p'} Z_{p'} \cdot P(P_i = p')$ , for any event  $A_i(t_{pC_{ij}})$  that depends on *j* only through the *j*-specific threshold  $t_{pC_{ij}}$ . Let  $\sum_{pz}$  be a shorthand for the double sum  $\sum_p \sum_{z=1}^{Z_p}$  over towns and then schools *z* within each town (*z*, which indexes schools, now plays the role of *j*, which indexed stacked "observations" for a given student *i*. Given that  $\tilde{\eta}(a, c)$  captures the discontinuity in the conditional expectation of *Y* at  $X_{ij} = 0$  with respect to the probability distribution  $\tilde{P}$ , we can write:

$$\tilde{\eta}(a,c) := \lim_{\epsilon \downarrow 0} \int y \cdot d\tilde{F}_Y(y|X_{ij} = \epsilon, A_{ij} = a, C_{ij} = c) - \lim_{\epsilon \uparrow 0} \int y \cdot d\tilde{F}_Y(y|X_{ij} = \epsilon, A_{ij} = a, C_{ij} = c)$$

The first term e.g. is:

$$\begin{split} \lim_{\epsilon \downarrow 0} \int y \cdot d\tilde{F}_Y(y|X_{ij} = \epsilon, A_{ij} = a, C_{ij} = c) &= \lim_{\epsilon \downarrow 0} \frac{\int y \cdot \frac{d}{d\epsilon} d\tilde{P}(Y_{ij} \cdot \omega_{ij} \leq y, X_{ij} \leq \epsilon, A_{ij} = a, C_{ij} = c)}{\frac{d}{d\epsilon} \tilde{P}(X_{ij} \leq \epsilon, A_{ij} = a, C_{ij} = c)} \\ &= \lim_{\epsilon \downarrow 0} \frac{\int y \cdot \frac{d}{d\epsilon} \sum_{pz} dP(Y_i \cdot \omega_{A_i,C_i}^{P_i,z} \leq y, X_i \leq t_{pcz} + \epsilon, A_i = a, C_i = c, P_i = p)}{\frac{d}{d\epsilon} \sum_{pz} P(X_i \leq t_{pcz} + \epsilon, A_i = a, C_i = c, P_i = p)} \\ &= \lim_{\epsilon \downarrow 0} \int y \cdot \frac{\sum_{pz} \frac{d}{d\epsilon} dP(Y_i \cdot \omega_{ac}^{pz} \leq y, X_i \leq t_{pcz} + \epsilon, P_i = p|A_i = a, C_i = c)}{\sum_{pz} \frac{d}{d\epsilon} P(X_i \leq t_{pcz} + \epsilon, P_i = p|A_i = a, C_i = c)} \\ &= \lim_{\epsilon \downarrow 0} \int y \cdot \frac{\sum_{pz} P(P_i = p|a, c) \frac{d}{d\epsilon} dP(Y_i \cdot \omega_{ac}^{pz} \leq y, X_i \leq t_{pcz} + \epsilon|a, c, p)}{\sum_{pz} P(P_i = p|a, c) \cdot f_X(t_{pcz} + \epsilon|a, c, p)} \\ &= \lim_{\epsilon \downarrow 0} \frac{1}{f(\epsilon|a, c)} \cdot \sum_{pz} \omega_{ac}^{pz} \cdot P(P_i = p|a, c) \cdot f_X(t_{pcz} + \epsilon|a, c, p) \cdot \int y \cdot dP(Y_i \leq y|a, c, p, X_i = t_{pcz} + \epsilon) \end{split}$$

where we let  $f(\epsilon|a,c)$  denote the quantity  $\sum_{pz} P(P_i = p|a,c) \cdot f_X(t_{pcz} + \epsilon|a,c,p)$ , and we've used a change of variables in the fifth equality.<sup>5</sup> Now, using continuity of  $f_X(x|A_i = a, C_i = c, P_i = p)$  at  $t_{pcz}$ , we can write the above as

<sup>5</sup>Quantities of the form  $\int y \cdot dP(Y \leq y, E)$  are understood as Riemann–Stieltjes integrals with respect to  $P(Y \leq y, E)$  viewed as a function of y, for a fixed event E.

$$\begin{split} &= \frac{1}{f(0|a,c)} \cdot \sum_{pz} \omega_{ac}^{pz} \cdot P(P_i = p|a,c) \cdot \lim_{\epsilon \downarrow 0} f_X(t_{pcz} + \epsilon|a,c,p) \cdot \lim_{x \downarrow t_{pcz}} \int y \cdot dP(Y_i \le y|a,c,p,X_i = x) \\ &= \frac{1}{f(0|a,c)} \cdot \sum_{pz} \omega_{ac}^{pz} \cdot P(P_i = p|a,c) \cdot f_X(t_{pcz}|a,c,P_i = p) \cdot \lim_{x \downarrow t_{pcz}} E[Y_i|a,c,p,X_i = x] \\ &= \frac{1}{f(0|a,c)} \cdot \sum_{pz} \omega_{ac}^{pz} \cdot P(P_i = p|a,c,X_i = t_{pcz}) \cdot f_X(t_{pcz}|a,c) \cdot \lim_{x \downarrow t_{pcz}} E[Y_i|a,c,p,X_i = x] \end{split}$$

Thus:

$$\begin{split} \tilde{\eta}(a,c) &= \frac{1}{f(0|a,c)} \cdot \sum_{pz} \omega_{ac}^{pz} \cdot P(P_i = p|A_i = a, C_i = c, X_i = t_{pcz}) \cdot f_X(t_{pcz}|A_i = a, C_i = c) \\ &\quad \cdot \left\{ \lim_{x \downarrow t_{pcz}} \cdot E[Y_i|A_i = a, C_i = c, P_i = p, X_i = x] - \lim_{x \uparrow t_{pcz}} E[Y_i|A_i = a, C_i = c, P_i = p, X_i = x] \right\} \\ &= \sum_{pz} \omega_{ac}^{pz} \cdot \frac{P(P_i = p|A_i = a, C_i = c, X_i = t_{pcz}) \cdot f_X(t_{pcz}|A_i = a, C_i = c)}{\sum_{p'z'} P(P_i = p'|A_i = a, C_i = c, X_i = t_{p'cz'}) \cdot f_X(t_{p'cz'}|A_i = a, C_i = c)} \cdot \eta_z(a, c, p) \\ &= \sum_{pz} w_{ac}^{pz} \cdot \eta_z(a, c, p) \end{split}$$

where  $w_{ac}^{pz} := \omega_{ac}^{pz} \cdot \frac{P(P_i = p | A_i = a, C_i = c, X_i = t_{pcz}) \cdot f_X(t_{pcz} | A_i = a, C_i = c)}{\sum_{p'z'} P(P_i = p' | A_i = a, C_i = c, X_i = t_{pcz}) \cdot f_X(t_{pcz} | A_i = a, C_i = c)}$  and we have used that we can rewrite  $f(0|a, c) = \sum_{pz} P(P_i = p | A_i = a, C_i = c, X_i = t_{pcz}) \cdot f_X(t_{pcz} | A_i = a, C_i = c)$ . Suppose that we chose  $\omega_{ac}^{pz} = 1$  for all a, c, p, z, i.e. no re-weighting. Then we would have  $\sum_{pz} w_{ac}^{pz} = 1$ , but the weights  $w_{ac}^{pz}$  would be heterogeneous across a and c, preventing us from leveraging the parallel-trends assumption for Y. Now suppose that we instead choose  $\omega_{ac}^{pz} = \frac{f(0|ac)}{P(P_i = p | A_i = a, C_i = c)} \cdot P(P_i = p | D_i = 0) \cdot \Delta F_{ac}^{pz}$ , where  $\Delta F_{ac}^{pz}$  is as-defined in Proposition 3. Using the distributional parallel trends assumption for the transition score, note first that

$$\Delta F_{ac}^{pz} = \begin{cases} F_{X(0)|00p}(t_{p0z}) - F_{X(0)|00p}(t_{p0,z-1}) & \text{if } b = c = 0\\ F_{X(1)|00p}(t_{p0z}) - F_{X(1)|00p}(t_{p0,z-1}) & \text{otherwise} \end{cases} = F_{X(d_{ac})|00p}(t_{p0z}) - F_{X(d_{ac})|00p}(t_{p0,z-1})$$

With the above choice of  $\omega_{ac}^{pz}$  we thus have that

$$\tilde{\eta}(a,c) = \sum_{p} P(P_i = p | D_i = 0) \sum_{z=1}^{Z_p} \Delta F_{ac}^{pz} \cdot \eta_z(a,c,p)$$
$$= \sum_{p} P(P_i = p | D_i = 0) \sum_{z=1}^{Z_p} \left\{ F_{X(d_{ac})|00p}(t_{p0z}) - F_{X(d_{ac})|00p}(t_{p0,z-1}) \right\} \cdot \eta_z(a,c,p)$$

Therefore, in the dense-schools limit:

$$\tilde{\eta}(a,c) \approx \sum_{p} P(P_i = p | D_i = 0) \int dF_{X(d_{ac})|D=0,P=p}(x) \cdot \eta_{z_{x0p}}(a,c,p)$$

Finally, applying Proposition 2:

$$\tilde{\Delta}_{DD/RD} = \tilde{\eta}(0,1) + \tilde{\eta}(1,0) - \tilde{\eta}(1,1) - \tilde{\eta}(0,0) \approx \sum_{p} P(P_i = p | D_i = 0) \cdot \Delta_p = \Delta_0$$

### APPENDIX D: CONCEPTUAL FRAMEWORK

This appendix presents a conceptual framework for the interaction of family and school environments based on the notion of dynamic complementarities.

Analyses of dynamic complementarities must explicitly account for the production of skills at different stages of development. Cunha and Heckman (2007) formalize this by suggesting the following technology for skill formation:

(2) 
$$\theta_{t+1} = f_t \left( h, \theta_t, I_t \right)$$

where  $\theta_t$  is a vector of skills measured at time t, h stands for parental characteristics, and  $I_t$  denotes parental investments in child skill made during period t. Expression (2) illustrates that skill itself can be an input into the production of skill. Dynamic complementarity arises when this takes the form of higher skill making investments more productive:

(3) 
$$\frac{\partial^2 f_t \left(h, \theta_t, I_t\right)}{\partial \theta_t \partial I_t} > 0.$$

0.8. School investments. Our focus is on the interaction between family and school environments; children can be the object of investments in both settings, with the relative importance of the latter increasing with age. Since  $I_t$  refers to family investments, we augment (2) to include school investment, denoted S:

(4) 
$$\theta_{t+1} = f_t \left( h, \theta_t, I_t, S_t \right).$$

Our setting provides arguably exogenous shocks to: (a) the stock of skills,  $\theta_t$ , due to the sudden increase in the ease of access to abortion, and (b) school investments,  $S_t$ , due to the rules that govern access to better schools. Thus, if there is complementarity between these, we should find:

(5) 
$$\frac{\partial^2 f_t \left(h, \theta_t, I_t, S_t\right)}{\partial \theta_t \partial S_t} > 0$$

To be specific, we examine the effect of increased access to abortion on later skills. In addition, we assess the effect of access to better schools. Finally, we estimate the reduced-form interaction of these effects. We next consider how behavioral responses and changes in composition affect the interpretation of these reduced-form interactions.

0.9. Behavioral responses. Parents may deliberately choose the human capital investments they direct towards their children (Becker, 1964). For instance, their investments may respond to their children's skill levels, and they may be crowded out or crowded in by school investments:

$$I_t = g_t(\theta_t, S_t).$$

For example, if parents engage in compensatory behavior, investments may depend on the skills children attain relative to their siblings. There is also evidence that parents can react to the level of school inputs (e.g., Das et al., 2013, Del Boca, Flinn, and Wiswall, 2013), and in our setting, Pop-Eleches and Urquiola (2013) show that children who just gained access to better schools receive less homework-related parental help than children who just missed doing so.

We explore if such effects take place in a manner that would reinforce or weaken dynamic complementarities. For example, suppose that parents who had easier access to abortion (and whose children on average therefore have higher levels of skill as they transition into high school) lower their effort by more in response to their child's admission to a better school:

(6) 
$$\frac{\partial^2 g_t \left(h, \theta_t, I_t, S_t\right)}{\partial \theta_t \partial S_t} < 0$$

Such an effect would lower the likelihood of finding reduced form evidence of dynamic complementarity even if mechanisms such as those in (3) and (5) are operative. Note that our estimates of behavioral responses may also be influenced by the elasticity of substitution between parental investments across different periods. For example, if the repeal of the abortion ban led to differences in parental investments that persist past early childhood and continue after children enter high school, our behavioral responses capture any interaction between these investments and those induced by the shock to school environments.

0.10. Composition effects. Testing for dynamic complementarities, as in (3), requires exogenous variation in  $\theta_t$ , which we claim the change in abortion policy provides. That said, the manner in which this variation originates is relevant for the interpretation of our results. To see this, it is useful to write the expression for  $\theta_{t+1}$  in recursive form by substituting in for the stock of skills  $\theta_t$  with all prior investments:

$$\theta_{t+1} = g_t \left( I_1 \dots I_t, h, \theta_1 \right)$$

where  $\theta_1$  is a child's initial level of skill. This illustrates three potential mechanisms by which increasing access to abortion can affect skills: (i) prior parental investments  $I_1...I_{t-1}$ , (ii) parental characteristics, h, and (iii) initial skill endowments,  $\theta_1$ .

All three mechanisms are potentially relevant in our context. First, the repeal of the abortion ban is likely to have led to fewer unwanted children and spurred parental investment. This could arise if childbearing that does not occur at an optimal time affects women's educational, marriage, or labor market decisions in ways that lower parental ability to invest in children (Angrist and Evans, 1999, Goldin and Katz, 2002). Alternately, an undesired birth, by raising lifetime fertility, could adversely impact child outcomes through quantity/quality trade-offs (Becker and Lewis, 1973; Becker, 1981). Second, educational outcomes could be affected by changes in the socioeconomic composition of women who carry pregnancies to term, with the direction of the effect depending on which type of women are more likely to use abortion as opposed to other methods of birth control. Specifically, if women of lower socioeconomic status experienced the largest reductions in fertility when access to abortion increased, children born after the liberalization would tend to have more advantaged parents—a composition effect.<sup>6</sup> Third, it is conceivable that increased access to selective abortions resulted in children with better initial skill endowments  $(\theta_1)$  by giving parents greater latitude in deciding which pregnancies to take to term based on factors like fetal health (Grossman and Jacobowitz 1981; Joyce 1987; Grossman and Joyce 1990).

 $<sup>^{6}</sup>$  Ananat et al. (2006) suggest the possibility of another source of selection given that changing the cost of abortion will also change pregnancy behavior. We assume that at least in the short period studied immediately after the change in abortion regime, there are no changes in marginal pregnancies.

The relevance of these mechanisms affects the interpretation of the impact of access to abortion and its interaction with access to better schools. While we do not have data on whether the repeal of the abortion ban led to more selective abortions, the screening technology required for this was all but inaccessible for most expectant parents in 1980s Romania. We expect that any differences in initial skill endowments are more likely to reflect parental investments in-utero. In addition, we present evidence that composition, at least in terms of observables, does not drive our findings. As a result, we argue that the main channel through which increased access to abortion affected outcomes is parental investment.

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