

## **Read Me file for the article “Treatment effects beyond the mean using distributional regression: methods and guidance”**

This documentation provides details on how to replicate the results. The analyses were conducted using R 3.6.1 (Windows).

There is one data file called in the R script, it is the file AER\_credit.dta that can be obtained from <https://www.aeaweb.org/articles?id=10.1257/aer.99.1.486>.

There is one R script. Adjust the working directory at the beginning of the script to the directory where the data set AER\_credit.dta is stored.

Except for Tables 3 and 4, all figures and tables in the main body of the manuscript and the appendix can be generated by running the R script with the default settings, i.e. by setting `eligibles <- FALSE` and `all_considered <- FALSE` in lines 16 and 17 of the script.

In order to generate Table 3, set `eligible <- TRUE` and `all_considered <- FALSE`. In order to generate Table 4, set `eligible <- FALSE` and `all_considered <- TRUE`. In the R script, it is indicated which figure or table is generated