

Microeconometrics

ä reading list

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1 Introduction

- Imbens, G. W. and Wooldridge, J. M. (2009). Recent developments in the econometrics of program evaluation. *Journal of Economic Literature*, 47(1)
- Angrist, J. D. and Pischke, J.-S. (2010). The credibility revolution in empirical economics: How better research design is taking the con out of econometrics. *Journal of Economic Perspectives*, 24(2)
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- Athey, S. and Imbens, G. W. (2017b). The state of applied econometrics: Causality and policy evaluation. *Journal of Economic Perspectives*, 31(2)
- Abadie, A. and Cattaneo, M. D. (2018). Econometric methods for program evaluation. *Annual Review of Economics*, 10(1)
- Athey, S. and Imbens, G. W. (2019). Machine learning methods that economists should know about. *Annual Review of Economics*, 11(1)
- Imbens, G. W. (2020). Potential outcome and directed acyclic graph approaches to causality: Relevance for empirical practice in economics. *Journal of Economic Literature*, 58(4)

2 Causal Graph

- Pearl, J. (1995). Causal diagrams for empirical research. *Biometrika*, 82(4)
- Pearl, J. (2009). Causal inference in statistics: An overview. *Statistics Surveys*, 3

- Spirtes, P. (2010). Introduction to causal inference. *Journal of Machine Learning Research*, 11(54)
- Pearl, J. and Bareinboim, E. (2014). External validity: From do-calculus to transportability across populations. *Statistical Science*, 29(4)
- Bareinboim, E. and Pearl, J. (2016). Causal inference and the data-fusion problem. *Proceedings of the National Academy of Sciences*, 113(27)

3 Randomized Experiment

Method

- Deaton, A. (2010). Instruments, randomization, and learning about development. *Journal of Economic Literature*, 48(2)
- Bloniarz, A., Liu, H., Zhang, C.-H., Sekhon, J. S., and Yu, B. (2016). Lasso adjustments of treatment effect estimates in randomized experiments. *Proceedings of the National Academy of Sciences*, 113(27)
- Kasy, M. (2016). Why experimenters might not always want to randomize, and what they could do instead. *Political Analysis*, 24(3)
- Wager, S., Du, W., Taylor, J., and Tibshirani, R. J. (2016). High-dimensional regression adjustments in randomized experiments. *Proceedings of the National Academy of Sciences*, 113(45)
- Athey, S. and Imbens, G. W. (2017a). The econometrics of randomized experiments. In Banerjee, A. V. and Duflo, E., editors, *Handbook of Economic Field Experiments*, volume 1 of *Handbook of Field Experiments*
- Deaton, A. and Cartwright, N. (2018). Understanding and misunderstanding randomized controlled trials. *Social Science & Medicine*, 210
- Kasy, M. and Sautmann, A. (2021). Adaptive treatment assignment in experiments for policy choice. *Econometrica*, 89(1)

Application

- LaLonde, R. J. (1986). Evaluating the econometric evaluations of training programs with experimental data. *American Economic Review*, 76(4)

- Krueger, A. B. (1999). Experimental estimates of education production functions. *The Quarterly Journal of Economics*, 114(2)
- Sacerdote, B. (2001). Peer effects with random assignment: Results for dartmouth roommates. *The Quarterly Journal of Economics*, 116(2)
- Bertrand, M. and Mullainathan, S. (2004). Are emily and greg more employable than lakisha and jamal? a field experiment on labor market discrimination. *American Economic Review*, 94(4)
- Miguel, E. and Kremer, M. (2004). Worms: Identifying impacts on education and health in the presence of treatment externalities. *Econometrica*, 72(1)
- Ho, D. E. and Imai, K. (2006). Randomization inference with natural experiments. *Journal of the American Statistical Association*, 101(475)
- Kling, J. R., Liebman, J. B., and Katz, L. F. (2007). Experimental analysis of neighborhood effects. *Econometrica*, 75(1)
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- Jensen, R. T. and Miller, N. H. (2008). Giffen behavior and subsistence consumption. *American Economic Review*, 98(4)
- Shadish, W. R., Clark, M. H., and Steiner, P. M. (2008). Can nonrandomized experiments yield accurate answers? a randomized experiment comparing random and nonrandom assignments. *Journal of the American Statistical Association*, 103(484)
- Bandiera, O., Barankay, I., and Rasul, I. (2009). Social connections and incentives in the workplace: Evidence from personnel data. *Econometrica*, 77(4)
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- Crepon, B., Duflo, E., Gurgand, M., Rathelot, R., and Zamora, P. (2013). Do labor market policies have displacement effects? evidence from a clustered randomized experiment. *The Quarterly Journal of Economics*, 128(2)

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- Caria, S., Gordon, G., Kasy, M., Quinn, S., Shami, S., and Teytelboym, A. (2020). An adaptive targeted field experiment: Job search assistance for refugees in jordan. *CESifo Working Paper No. 8535*

4 Treatment Effects under Unconfoundedness

Method

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- Chernozhukov, V., Chetverikov, D., Demirer, M., Duflo, E., Hansen, C., and Newey, W. (2017). Double/debiased/neyman machine learning of treatment effects. *American Economic Review*, 107(5)
- Semenova, V. and Chernozhukov, V. (2020). Debiased machine learning of conditional average treatment effects and other causal functions. *The Econometrics Journal*, 24(2)
- Farrell, M. H., Liang, T., and Misra, S. (2021). Deep neural networks for estimation and inference. *Econometrica*, 89(1)

5 Heterogeneous Treatment Effects

Method

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- Scornet, E., Biau, G., and Vert, J.-P. (2015). Consistency of random forests. *The Annals of Statistics*, 43(4)
- Athey, S. and Imbens, G. (2016). Recursive partitioning for heterogeneous causal effects. *Proceedings of the National Academy of Sciences*, 113(27)

- Wager, S. and Athey, S. (2018). Estimation and inference of heterogeneous treatment effects using random forests. 113(523)
- Athey, S., Tibshirani, J., and Wager, S. (2019). Generalized random forests. *The Annals of Statistics*, 47(2)
- Kunzel, S. R., Sekhon, J. S., Bickel, P. J., and Yu, B. (2019). Metalearners for estimating heterogeneous treatment effects using machine learning. *Proceedings of the National Academy of Sciences*, 116(10)
- Oprescu, M., Syrgkanis, V., and Wu, Z. S. (2019). Orthogonal random forest for causal inference. *36th International Conference on Machine Learning, ICML 2019*
- Knaus, M. C., Lechner, M., and Strittmatter, A. (2021). Machine learning estimation of heterogeneous causal effects: Empirical monte carlo evidence. *The Econometrics Journal*, 24(1)
- Nie, X. and Wager, S. (2021). Quasi-oracle estimation of heterogeneous treatment effects. *Biometrika*, 108(2)

6 High-dimensional Methods

Method

- Fan, J. and Li, R. (2001). Variable selection via nonconcave penalized likelihood and its oracle properties. *Journal of the American Statistical Association*, 96(456)
- Zou, H. (2006). The adaptive lasso and its oracle properties. *Journal of the American Statistical Association*, 101(476)
- Belloni, A., Chernozhukov, V., and Wang, L. (2011). Square-root lasso: pivotal recovery of sparse signals via conic programming. *Biometrika*, 98(4)
- Belloni, A. and Chernozhukov, V. (2013). Least squares after model selection in high-dimensional sparse models. *Bernoulli*, 19(2)
- Zhang, C.-H. and Zhang, S. S. (2014). Confidence intervals for low dimensional parameters in high dimensional linear models. *Journal of the Royal Statistical Society. Series B (Statistical Methodology)*, 76(1)
- Belloni, A., Chernozhukov, V., and Hansen, C. (2014a). High-dimensional methods and inference on structural and treatment effects. *Journal of Economic Perspectives*, 28(2)

- Belloni, A., Chernozhukov, V., and Hansen, C. (2014b). Inference on treatment effects after selection among high-dimensional controls. *The Review of Economic Studies*, 81(2)
- Belloni, A., Chernozhukov, V., and Wang, L. (2014c). Pivotal estimation via square-root lasso in nonparametric regression. *The Annals of Statistics*, 42(2)
- Lockhart, R., Taylor, J., Tibshirani, R. J., and Tibshirani, R. (2014). A significance test for the lasso. *The Annals of Statistics*, 42(2)
- Chernozhukov, V., Hansen, C., and Spindler, M. (2015). Post-selection and post-regularization inference in linear models with many controls and instruments. *American Economic Review*, 105(5)
- Taylor, J. and Tibshirani, R. J. (2015). Statistical learning and selective inference. *Proceedings of the National Academy of Sciences*, 112(25)
- Belloni, A., Chernozhukov, V., Hansen, C., and Kozbur, D. (2016). Inference in high-dimensional panel models with an application to gun control. *Journal of Business & Economic Statistics*, 34(4)
- Hansen, B. (2016). Efficient shrinkage in parametric models. *Journal of Econometrics*, 190(1)
- Lee, J. D., Sun, D. L., Sun, Y., and Taylor, J. E. (2016). Exact post-selection inference, with application to the lasso. *The Annals of Statistics*, 44(3)
- Belloni, A., Chernozhukov, V., Fernandez-Val, I., and Hansen, C. (2017). Program evaluation and causal inference with high-dimensional data. *Econometrica*, 85(1)
- Abadie, A. and Kasy, M. (2019). Choosing among regularized estimators in empirical economics: The risk of machine learning. *The Review of Economics and Statistics*, 101(5)
- Dukes, O. and Vansteelandt, S. (2021). Inference for treatment effect parameters in potentially misspecified high-dimensional models. *Biometrika*, 108(2)

7 Matching

Method

- Abadie, A. and Imbens, G. W. (2006). Large sample properties of matching estimators for average treatment effects. *Econometrica*, 74(1)
- Ho, D. E., Imai, K., King, G., and Stuart, E. A. (2007). Matching as nonparametric pre-processing for reducing model dependence in parametric causal inference. *Political Analysis*, 15(3)

- Sekhon, J. S. (2009). Opiates for the matches: Matching methods for causal inference. *Annual Review of Political Science*, 12(1)
- Stuart, E. A. (2010). Matching methods for causal inference: A review and a look forward. *Statistical sciences*, 25(1)
- Diamond, A. and Sekhon, J. S. (2013). Genetic matching for estimating causal effects: A general multivariate matching method for achieving balance in observational studies. *The Review of Economics and Statistics*, 95(3)
- Imbens, G. W. (2015). Matching methods in practice: Three examples. *The Journal of Human Resources*, 50(2)
- Otsu, T. and Rai, Y. (2017). Bootstrap inference of matching estimators for average treatment effects. *Journal of the American Statistical Association*, 112(520)
- Athey, S., Imbens, G. W., and Wager, S. (2018). Approximate residual balancing: debiased inference of average treatment effects in high dimensions. *Journal of the Royal Statistical Society: Series B (Statistical Methodology)*, 80(4)
- Abadie, A. and Spiess, J. (2020). Robust post-matching inference. *Journal of the American Statistical Association*, 1(13)
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Application

- Angrist, J. D. (1998). Estimating the labor market impact of voluntary military service using social security data on military applicants. *Econometrica*, 66(2)
- Dale, S. B. and Krueger, A. B. (2002). Estimating the payoff to attending a more selective college: An application of selection on observables and unobservables. *The Quarterly Journal of Economics*, 117(4)
- Jalan, J. and Ravallion, M. (2003). Does piped water reduce diarrhea for children in rural india? *Journal of Econometrics*, 112(1)
- Black, D. and Smith, J. (2004). How robust is the evidence on the effects of college quality? evidence from matching. *Journal of Econometrics*, 121(1)

- Arceneaux, K., Gerber, A. S., and Green, D. P. (2006). Comparing experimental and matching methods using a large-scale voter mobilization experiment. *Political Analysis*, 14(1)
- Colak, G. and Whited, T. (2007). Spin-offs, divestitures, and conglomerate investment. *Review of Financial Studies*, 20(3)
- Dearden, L., Emmerson, C., Frayne, C., and Meghir, C. (2009). Conditional cash transfers and school dropout rates. *The Journal of Human Resources*, 44(4)
- Heinrich, C., Mueser, P., Troske, K., Jeon, K.-S., and Kahvecioglu, D. (2013). Do public employment and training programs work? *IZA Journal of Labor Economics*, 2(1)

8 Propensity Score Methods

Method

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- Hahn, J. (1998). On the role of the propensity score in efficient semiparametric estimation of average treatment effects. *Econometrica*, 66(2)
- Hirano, K. and Imbens, G. W. (2001). Estimation of causal effects using propensity score weighting: An application to data on right heart catheterization. *Health Services and Outcomes Research Methodology*, 2(3)
- Ichimura, H. and Taber, C. (2001). Propensity-score matching with instrumental variables. *American Economic Review*, 91(2)
- Smith, J. A. and Todd, P. E. (2001). Reconciling conflicting evidence on the performance of propensity-score matching methods. *American Economic Review*, 91(2)
- Dehejia, R. H. and Wahba, S. (2002). Propensity score-matching methods for nonexperimental causal studies. *The Review of Economics and Statistics*, 84(1)
- Hirano, K., Imbens, G. W., and Ridder, G. (2003). Efficient estimation of average treatment effects using the estimated propensity score. *Econometrica*, 71(4)
- Bang, H. and Robins, J. M. (2005). Doubly robust estimation in missing data and causal inference models. *Biometrics*, 61(4)
- A. Smith, J. and E. Todd, P. (2005). Does matching overcome LaLonde's critique of nonexperimental estimators? *Journal of Econometrics*, 125(1)

- Tan, Z. (2007). Comment: Understanding or, PS and DR. *Statistical Science*, 22(4)
- Imai, K. and Ratkovic, M. (2014). Covariate balancing propensity score. *Journal of the Royal Statistical Society: Series B (Statistical Methodology)*, 76(1)
- Abadie, A. and Imbens, G. W. (2016). Matching on the estimated propensity score. *Econometrica*, 84(2)
- Benkeser, D., Carone, M., Laan, M. J. V. D., and Gilbert, P. B. (2017). Doubly robust nonparametric inference on the average treatment effect. *Biometrika*, 104(4)
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- Ning, Y., Sida, P., and Imai, K. (2020). Robust estimation of causal effects via a high-dimensional covariate balancing propensity score. *Biometrika*, 107(3)
- Fan, J., Imai, K., Lee, I., Liu, H., Ning, Y., and Yang, X. (2021). Optimal covariate balancing conditions in propensity score estimation. *arXiv:2108.01255 [math, stat]*

Application

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9 Ensemble Methods

Method

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- Hansen, B. E. (2007). Least squares model averaging. *Econometrica*, 75(4)
- Hansen, B. E. and Racine, J. S. (2012). Jackknife model averaging. *Journal of Econometrics*, 167(1)
- Ando, T. and Li, K.-C. (2014). A model-averaging approach for high-dimensional regression. *Journal of the American Statistical Association*, 109(505)

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- Kitagawa, T. and Muris, C. (2016). Model averaging in semiparametric estimation of treatment effects. *Journal of Econometrics*, 193(1)
- Ando, T. and Li, K.-C. (2017). A weight-relaxed model averaging approach for high-dimensional generalized linear models. *The Annals of Statistics*, 45(6)
- Steel, M. F. J. (2020). Model averaging and its use in economics. *Journal of Economic Literature*, 58(3)

10 Instrumental Variables

Method

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- Angrist, J. D., Imbens, G. W., and Rubin, D. B. (1996). Identification of causal effects using instrumental variables. *Journal of the American statistical Association*, 91(434)
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- Angrist, J. D. and Krueger, A. B. (2001). Instrumental variables and the search for identification: From supply and demand to natural experiments. *Journal of Economic Perspectives*, 15(4)
- Abadie, A. (2003). Semiparametric instrumental variable estimation of treatment response models. *Journal of Econometrics*, 113(2)
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- Newey, W. K. and Powell, J. L. (2003). Instrumental variable estimation of nonparametric models. *Econometrica*, 71(5)
- Hall, P. and Horowitz, J. L. (2005). Nonparametric methods for inference in the presence of instrumental variables. *Annals of Statistics*, 33(6)

- Murray, M. P. (2006). Avoiding invalid instruments and coping with weak instruments. *Journal of Economic Perspectives*, 20(4)
- Chernozhukov, V., Imbens, G. W., and Newey, W. K. (2007). Instrumental variable estimation of nonseparable models. *Journal of Econometrics*, 139(1)
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- Horowitz, J. L. and Lee, S. (2007). Nonparametric instrumental variables estimation of a quantile regression model. *Econometrica*, 75(4)
- Conley, T. G., Hansen, C. B., McCulloch, R. E., and Rossi, P. E. (2008). A semi-parametric bayesian approach to the instrumental variable problem. *Journal of Econometrics*, 144(1)
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- Darolles, S., Fan, Y., Florens, J.-P., and Renault, E. (2011). Nonparametric instrumental regression. *Econometrica*, 79(5)
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- Bollen, K. A. (2012). Instrumental variables in sociology and the social sciences. *Annual Review of Sociology*, 38(1)
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- Gagliardini, P. and Scaillet, O. (2012a). Nonparametric instrumental variable estimation of structural quantile effects. *Econometrica*, 80(4)
- Gagliardini, P. and Scaillet, O. (2012b). Tikhonov regularization for nonparametric instrumental variable estimators. *Journal of Econometrics*, 167(1)
- Koop, G., Leon-Gonzalez, R., and Strachan, R. (2012). Bayesian model averaging in the instrumental variable regression model. *Journal of Econometrics*, 171(2)
- Okui, R., Small, D. S., Tan, Z., and Robins, J. M. (2012). Doubly robust instrumental variable regression. *Statistica Sinica*, 22(1)

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- Newey, W. K. (2013). Nonparametric instrumental variables estimation. *American Economic Review*, 103(3)
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- Kasy, M. (2014). Instrumental variables with unrestricted heterogeneity and continuous treatment. *The Review of Economic Studies*, 81(4)
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- Goldsmith-Pinkham, P., Sorkin, I., and Swift, H. (2020). Bartik instruments: What, when, why, and how. *American Economic Review*, 110(8)
- Chen, X., Christensen, T., and Kankanala, S. (2021). Adaptive estimation and uniform confidence bands for nonparametric IV. *arXiv:2107.11869 [econ, stat]*

Application

- Angrist, J. D. (1990). Lifetime earnings and the vietnam era draft lottery: Evidence from social security administrative records. *American Economic Review*, 80(3)
- Angrist, J. D. and Krueger, A. B. (1991). Does compulsory school attendance affect schooling and earnings? *The Quarterly Journal of Economics*, 106(4)
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- Abadie, A., Angrist, J., and Imbens, G. (2002). Instrumental variables estimates of the effect of subsidized training on the quantiles of trainee earnings. *Econometrica*, 70(1)
- Edin, P.-A., Fredriksson, P., and Aslund, O. (2003). Ethnic enclaves and the economic success of immigrants - evidence from a natural experiment. *The Quarterly Journal of Economics*, 118(1)
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- Angrist, J. D., Chen, S. H., and Song, J. (2011). Long-term consequences of vietnam-era conscription: New estimates using social security data. *American Economic Review*, 101(3)
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- Shue, K. and Townsend, R. R. (2017). How do quasi-random option grants affect CEO risk-taking? *The Journal of Finance*, 72(6)
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- Manacorda, M. and Tesei, A. (2020). Liberation technology: Mobile phones and political mobilization in africa. *Econometrica*, 88(2)

11 Difference-in-Differences

Method

- Bertrand, M., Duflo, E., and Mullainathan, S. (2004). How much should we trust differences-in-differences estimates? *The Quarterly Journal of Economics*, 119(1)
- Abadie, A. (2005). Semiparametric difference-in-differences estimators. *The Review of Economic Studies*, 72(1)
- Athey, S. and Imbens, G. W. (2006). Identification and inference in nonlinear difference-in-differences models. *Econometrica*, 74(2)
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- Doudchenko, N. and Imbens, G. W. (2017). Balancing, regression, difference-in-differences and synthetic control methods: A synthesis. *arXiv:1610.07748 [stat]*
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Application

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