Distributional Instrumental Variables through Optimal Transport

Jakob R. Juergens
University of Wisconsin - Madison

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Abstract

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Supplementary material is available at: `https://github.com/JakobJuergens/Distributional_IV`

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Related Ideas

Mean-Regression

- Hansen 2022

Quantile-Regression

- Carlier, Chernozhukov, and Galichon 2016
- Carlier, Chernozhukov, De Bie, et al. 2022

Distribution-on-Distribution Regression

- Ghodrati and Panaretos 2021
- Ghodrati and Panaretos 2023
- Ghodrati and Panaretos 2022

3 Optimal Transport and Distribution-on-Distribution Regression

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References

Carlier, Guillaume, Victor Chernozhukov, Gwendoline De Bie, et al. (2022). "Vector quantile regression and optimal transport, from theory to numerics". In: *Empirical Economics* 62.1, pp. 35–62. DOI: 10.1007/s00181-020-01919-y.

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