

Don's list of Declare Design Topics (May 13, 2024):

1. Covariate selection

- a. Assess the bias and MSE from the following selection rules:
 - i. Significant predictors of Y using only the control group
 - ii. Significant predictors of Y using all subjects (but without a treatment indicator in the regression)
 - iii. LASSO using all subjects but without a treatment indicator
 - iv. Significant predictors of treatment ("balance test" with varying significance thresholds)
 - v. Select only covariates that are significant predictors of treatment AND significant predictors of Y using only the control group
 - vi. Significant predictors of treatment AND Significant predictors for all N
 - vii. Significant predictors of treatment and LASSO on all N
- b. Matched pairs
 - i. How accurate are conventional standard errors? Is it necessary to cluster the SEs by pair?
 - ii. Even in a cluster randomized trial – still cluster by pair rather than cluster?
 - iii. Can/should covariate selection algorithms be used to choose which pair dummies to include? How do selection algorithms compare to include-all-dummies adjustment in terms of approximating the true standard error?
- c. Assess ex ante vs. ex post bias
 - i. Balance test and adjust (a response to Mutz et al.)
 - ii. Balance test and adjust IF covariate is a significant predictor of Y among the control group
 - iii. Balance test and adjust IF covariate is a significant predictor of Y for all N
 - iv. What happens if we use a higher or lower p-value threshold?
- d. Decorrelation methods
 - i. How do they perform as N and K vary? Do they eliminate Freedman bias? Is RI still feasible?
 - ii. How does decorrelation compare to LOOP (Gu et al.)?

2. Mediation

- a. Show how the causal mediation analysis approach based on sequential ignorability can fail
- b. Show how the sensitivity analysis approach of Imai et al. can fail (in other words, the sensitivity test they propose is itself sensitive to assumptions)
- c. Show how the no interactions assumption of Acharya et al. 2016 can fail
- d. Simulate the implicit mediation approach of Bullock and Green, and show that it depends on having instruments that differentially predict the mediators; otherwise, one is left with a weak instruments problem and attendant biases