BST 140.752 Problem Set 5

1 Residuals

- 1. Go through the argument that the propensity score is a balancing and fill in the details of the proof.
- 2. Give the number of continuous derivatives for the function $f(x) = \sum_{k=0}^k \beta_k x^k + \sum_{j=1}^J x(x-\xi_j)_+^k$ for known knot points.