Sources for Event Studies and Friends Package

**Overleaf**

1. Augsynth
   1. “uses an outcome model to estimate the bias due to covariate imbalance and then de-biases the original SCM estimate, analogous to bias correction for inexact matching”
   2. Paper: <https://eml.berkeley.edu/~jrothst/workingpapers/BMFR_Synth_Nov_2018.pdf>
   3. Code: <https://github.com/ebenmichael/augsynth/blob/master/vignettes/augsynth-vignette.md>
2. Imai, Kosuke and In Song Kim. (2019). ``When Should We Use Unit Fixed Effects Regression Models for Causal Inference with Longitudinal Data?''
   1. Paper: <https://imai.fas.harvard.edu/research/FEmatch.html>
   2. Code
      1. “wfe: Weighted Linear Fixed Effects Estimators for Causal Inference”
         1. <https://cran.r-project.org/web/packages/wfe/index.html>
      2. PanelMatch: Matching Methods for Causal Inference with Time-Series Cross-Section Data.'
         1. <https://github.com/insongkim/PanelMatch>
3. Sant'Anna and Callaway
   1. “tools for computing average treatment effect parameters in Difference in Differences models with more than two periods, with variation in treatment timing across individuals, and where the DID assumption possibly holds conditional on covariates.”
   2. Relevant working paper
      1. Callaway, Brantly and Sant’Anna, Pedro. “Difference-in-Differences with Multiple Time Periods.” Working Paper <https://ssrn.com/abstract=3148250>, 2019.
   3. Code: <https://bcallaway11.github.io/did/>
4. Abraham and Sun
   1. (not proper "code"): <http://economics.mit.edu/grad/lsun20/research>
5. Xu's FEff package
   1. Packages: <https://yiqingxu.org/software.html>
6. Bacon-goodman
   1. Paper: <https://www.nber.org/papers/w25018>
   2. Helper Document: <https://cdn.vanderbilt.edu/vu-my/wp-content/uploads/sites/2318/2019/10/09023516/so_youve_been_told_dd_10_9_2019.pdf>
   3. R package: <https://github.com/evanjflack/bacon>

**Things Nate Mather found**

1. Twitter thread on Diff in Diff: <https://twitter.com/ProfPButton/status/1176574178956402688>
   1. Google drive of papers and citations <https://t.co/BBq63rbeul>
2. PLM package for models on panel data in R
   1. Package index <https://cran.r-project.org/web/packages/plm/index.html>
   2. Package manual: <https://cran.r-project.org/web/packages/plm/plm.pdf>
   3. Package vignette: <https://cran.r-project.org/web/packages/plm/vignettes/plmPackage.html>
3. LFE package for linear group fixed effects in R
   1. Package index <https://cran.r-project.org/web/packages/lfe/index.html>
   2. Package manual: <https://cran.r-project.org/web/packages/lfe/lfe.pdf>
   3. Difference from PLM is the degrees of freedom adjustment in clustered standard errors.
      1. <https://stackoverflow.com/questions/30116099/clustered-standard-errors-different-in-plm-vs-lfe> (still need to verify this)
   4. Resources to check for PLM vs LFE
      1. <http://karthur.org/2019/implementing-fixed-effects-panel-models-in-r.html>
      2. <https://journal.r-project.org/archive/2013-2/gaure.pdf>