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Topic 3: Bias-Aware Inference

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Key points:

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Disclaimer: These notes are written by Sai Zhang (email me or check my Github page). The main reference for this topic is Armstrong, Kolesár, and Kwon (2020), I thank Prof. Armstrong for his valuable advice.

References

Timothy B Armstrong, Michal Kolesár, and Soonwoo Kwon. Bias-aware inference in regularized regression models. *arXiv preprint arXiv:*2012.14823, 2020.