Econometrics

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Topic 6: DID and TWFE

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Key points: This note is on the causal panel data, building upon Arkhangelsky and Imbens (2023).

**Disclaimer**: This note is compiled by Sai Zhang.

## 6.1 One-Way Clustering

6-2 Week 6: DID and TWFE

## References

Dmitry Arkhangelsky and Guido Imbens. Causal models for longitudinal and panel data: A survey. Technical report, National Bureau of Economic Research, 2023.