

Topic 9: Instrument Construction

by Sai Zhang

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

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

9.1 One-Way Clustering

References

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