

Topic 6: DID and TWFE

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.*

6.1 Panel Data Configurations

6.1.1 Data Types

6.1.1.1 Panel Data

For observations on N units, indexed by $i = 1, \dots, N$, over T periods, indexed by $t = 1, \dots, T$

6.1.2 Shapes of Data Frames

6.1.3 Assignment Mechanisms

References

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