How much should we trust differences-in-differences estimates?

Carlos Lezama Advanced Microeconometrics ITAM

March 31, 2022

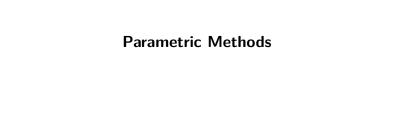
- 1 Introduction
- 2 A Survey of DD Papers
- 3 Overrejection in DD Estimation
- 4 Solutions
- 5 Conclusion



A Survey of DD Papers

Overrejection in DD Estimation







Ignoring Time Series Information

Empirical Variance-Covariance Matrix

Arbitrary Variance-Covariance Matrix



