

Machine Learning for econometrics

Causal perspective

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Recall from the previous session

Lasso for predictive inference

Random Forests for predictive inference

Ensemble models



Python : Common pitfalls in the interpretation of coefficients of linear models

Resources

- <https://web.stanford.edu/~swager/stats361.pdf>
- <https://www.mixtapesessions.io/>
- <https://alejandroschuler.github.io/mci/>
- <https://theeffectbook.net/index.html>

Bibliography