Machine Learning for econometrics

Flexible models

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Recall from the previous session

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