Escola de Economia de São Paulo - Fundação Getulio Vargas

Course: Microeconometria 2

Instructor: Bruno Ferman and Vitor Possebom

Problem Set: Lecture 1

Total = 200 points

Question 1 (Lecture 1: One-sided Non-compliance - 100 points)

Show that the Wald Estimand is equal to the Average Treatment Effect on the Treated when you have an experiment with one-sided non-compliance.

Wald = LATEc

LATEc = ATT|LSNC (use LIE)

Question 2 (Lecture 1: IV Regression with Covariates - 100 points)

Prove and discuss Theorem 3.3 and Corollary 3.4 by Sloczynski (2022, https://people. brandeis.edu/~tslocz/Sloczynski_paper_LATE.pdf).