

Escola de Economia de São Paulo - Fundação Getulio Vargas

Course: Microeconometria 1

Instructor: Bruno Ferman and Vitor Possebom

Problem Set: Lecture 10

Total = 210 points

Question 1 (Lecture 10: Specification Tests for the Propensity Score - 90 points)

In this exercise, we want to understand the tests proposed by Sant'Anna and Song (2019). To do this exercise, you will need to partially read their paper.

1. (40 points) Using the dataset `WT0data.csv`, reproduce rows “ CvM_n ” and “ KS_n ” in Columns (1) and (2) from Table 4.
2. (50 points) Interpret rows “ CvM_n ” and “ KS_n ” in Table 4.

Question 2 (Lecture 10: Sensitivity Analysis - 120 points)

In this exercise, we want to understand the sensitivity analysis tool proposed by Cinelli and Hazlett (2020). To do this exercise, you will need to partially read their paper.

1. (30 points) Using the dataset `darfur.csv`, reproduce Table 1.
2. (30 points) Interpret all columns in Table 1.
3. (10 points) Reproduce Figure 2.a.
4. (20 points) Interpret Figure 2.a.
5. (10 points) Reproduce Figure 2.b.
6. (20 points) Interpret Figure 2.b.