

Linear-in- x IV (2SLS)

$$Y(x) = \beta x + u$$

reinterpret
LATE & co.
Angrist et al

weak assumps
Manski 1989
Chesler & Rosen 2017

high level relevance
"Quantile IV"
 $Y(x) = g(x, u)$
Chernozhukov Hansen 2005

Simultaneous
Matzkin 2008
Berry & Haile 2018
Masten 2018

Heterogeneous
trt effects

low level
relevance

triangular

continuous X

discrete X

"control function"
approaches

MTE

Imbens & Newey 2009
Heckan, Florens, Meghir, Vytlacil 2008
Masten & Torgovitsky 2016

Heckman & Vytlacil 2005
Mogstad, Santos, Torgovitsky 2018

Linear-in-p(x)
(2SLS)
Kelejian 1971 $Y(x) = \beta' p(x) + u$

nonparametric
additively separable
 $Y(x) = g(x) + u$

high level
relevance
(NPIV)
NP-2SLS

Newey & Powell 2003

low level
relevance
Newey, Powell, Vella 1999

$Y(x)$

$$Y(x) = A + \beta x$$