
Advanced methods for impact evaluation

Programme

31 January - 5 February 2022

The school will be held on-line

Every day there will be two 90-minute lectures,
2.00pm – 3.30pm and 4.00pm-17.30pm

MONDAY, 31 JANUARY

Randomization inference for RDD

- M. D. Cattaneo, B. R. Frandsen and R. Titiunik, Randomization Inference in the Regression Discontinuity Design: An Application to Party Advantages in the U.S. Senate, *Journal of Causal Inference*, 2015, 3(1), 1–24. [link](#)
- M. D. Cattaneo, R. Titiunik, G. Vazquez-Bare, Inference in regression discontinuity designs under local randomization, *The Stata Journal*, 2016, 16(2), 331–367. [link](#)
- S. Athey and G.W. Imbens, The Econometrics of Randomized Experiments, in E. Duflo and A. Banerjee, *Handbook of Field Experiments*, 2017, Elsevier. [link](#)
- A Practical Introduction to Regression Discontinuity Designs: Extensions, with Nicolas Idrobo and Rocio Titiunik. *Cambridge Elements: Quantitative and Computational Methods for Social Science*, Cambridge University Press, to appear. [link](#)

Multi-cut off and multiple running variables

- A Practical Introduction to Regression Discontinuity Designs: Extensions, with Nicolas Idrobo and Rocio Titiunik. *Cambridge Elements: Quantitative and Computational Methods for Social Science*, Cambridge University Press, to appear. [link](#)
- Cattaneo, Matias D., Luke Keele, Rocío Titiunik, Gonzalo Vazquez-Bare. 2016. Interpreting Regression Discontinuity Designs with Multiple Cutoffs, *The Journal of Politics*, 78, 3. [link](#)
- Keele, Luke J., and Rocío Titiunik. 2015. Geographic Boundaries as Regression Discontinuities. *Political Analysis* 23 (1):127–55. [link](#)
- Wong, Vivian C., Peter M. Steiner, and Thomas D. Cook. 2013. “Analyzing Regression-Discontinuity Designs with Multiple Assignment Variables: A Comparative Study of Four Estimation Methods.” *Journal of Educational and Behavioral Statistics* 38 (2): 107–41. [link](#)

Away from the cut off

- Joshua D. Angrist, and Miikka Rokkanen, 2015, “Wanna Get Away? Regression Discontinuity Estimation of Exam School Effects Away from the Cutoff”, Journal of the American Statistical Association 110 (512): 1331-1344. [link](#)
- Dong, Yingying, and Arthur Lewbel, 2015, “Identifying the Effect of Changing the Policy Threshold in Regression Discontinuity Models.” Review of Economics and Statistics 97 (5): 1081–92. [link](#)
- Bertanha, M. (2020) Regression discontinuity design with many thresholds, Journal of Econometrics Volume 218, Issue 1, September 2020, Pages 216-241. [link](#)
- Bertanha, M. and Imbens, G. (2020) External Validity in Fuzzy Regression Discontinuity Designs. Journal of Business & Economic Statistics July2020 Vol. 38 Issue 3 Pages 593–612. [link](#)

Causal Panel Data Models: Miami, New Jersey and Beyond

- Card, D. (1990). The impact of the Mariel boatlift on the Miami labor market. ILR Review, 43(2), 245-257. [link](#)
- Card, D., & Krueger, A. B. (1993). Minimum wages and employment: A case study of the fast food industry in New Jersey and Pennsylvania. [link](#)
- Doudchenko, Nikolay, and Guido W. Imbens (2016). Balancing, Regression, Difference-In-Differences and Synthetic Control Methods: A Synthesis, NBER Working Paper 22791. [link](#)
- Kahn-Lang, Ariella, and Kevin Lang (2020). The promise and pitfalls of differences-in-differences: Reflections on 16 and pregnant and other applications, Journal of Business & Economic Statistics, 38(3), pp. 613-620. [link](#)
- Athey, S., Bayati, M., Doudchenko, N., Imbens, G., & Khosravi, K. (2021). Matrix completion methods for causal panel data models. Journal of the American Statistical Association, 1-15. [link](#)

Making Longitudinal Data Make Sense

- de Chaisemartin, C., & D'Haultfoeuille, X. (2021). Two-Way Fixed Effects and Differences-in-Differences with Heterogeneous Treatment Effects: A Survey. Available at SSRN. [link](#)
- de Chaisemartin, Clément, and Xavier d'Haultfoeuille (2018). Fuzzy differences-in-differences, *The Review of Economic Studies*, 85(2), pp. 999-1028. [link](#)
- de Chaisemartin, Clément, and Xavier d'Haultfoeuille (2020). Two-Way Fixed Effects Estimators with Heterogeneous Treatment Effects, *American Economic Review*, 110(9), pp. 2964-96. [link](#)
- Goodman-Bacon, Andrew (2021), Difference-in-differences with variation in treatment timing, *Journal of Econometrics*, forthcoming. [link](#)
- Sun, Liyang, and Sarah Abraham (2021). Estimating Dynamic Treatment Effects in Event Studies with Heterogeneous Treatment Effects, *Journal of Econometrics*, forthcoming. [link](#)

Back to the Future

- Abadie, A. (2005). Semiparametric difference-in-differences estimators. *The Review of Economic Studies*, 72(1), 1-19. [link](#)
- Borusyak, Kirill, Xavier Jaravel, and Jann Spiess (2021). Revisiting Event Study Designs: Robust and Efficient Estimation, Unpublished manuscript, University College London. [link](#)
- de Chaisemartin, Clément, and Xavier d'Haultfoeuille (2021). Difference-in-Differences Estimators of Intertemporal Treatment Effects, Unpublished manuscript, University of California at Santa Barbara. [link](#)
- Roth, Jonathan, and Pedro H.C. Sant'Anna (2020). Efficient Estimation for Staggered Rollout Designs, Unpublished manuscript, Brown University. [link](#)

TUTORIAL: RDD and Diff-in-Diff in the lab

Nonlinear Difference-in-Difference

- Athey, S. and Imbens, G. (2006) Identification and Inference in Nonlinear Difference-In-Difference Models *Econometrica*, Vol. 74 Issue 2 Pages 431–497. [link](#)

Synthetic Control Methods: contextual and data requirements, estimation and inference

- Abadie, A., Diamond, A., and Hainmueller, J. (2010). Synthetic control methods for comparative case studies: Estimating the effect of California’s tobacco control program. *Journal of the American Statistical Association*, 105(490):493–505. [link](#)
- Abadie, Alberto (2021). Using Synthetic Controls: Feasibility, Data Requirements, and Methodological Aspects, *Journal of Economic Literature*, 59(2), pp. 391-425. [link](#)
- Abadie, Alberto, and Jérémy L'Hour (2021). A penalized synthetic control estimator for disaggregated data, *Journal of the American Statistical Association* [link](#)
- Arkhangelsky, Dmitry, Susan Athey, David A. Hirshberg, Guido W. Imbens, and Stefan Wager (2020). Synthetic Difference in Differences, *American Economic Review*, forthcoming. [link](#)
- Ben-Michael, Eli, Avi Feller, and Jesse Rothstein (2021). Synthetic Controls with Staggered Adoption. NBER Working Paper 28886. [link](#)
- Powell, D. (2021) Synthetic Control Estimation Beyond Comparative Case Studies: Does the Minimum Wage Reduce Employment? *Journal of Business & Economic Statistics*. [link](#)

Recent advances in Synthetic Control Methods

- Athey, S. and Imbens, G. (2006) Identification and Inference in Nonlinear Difference-In-Difference Models *Econometrica*, Vol. 74 Issue 2 Pages 431–497. [link](#)
- Abadie, A., Diamond, A., and Hainmueller, J. (2010). Synthetic control methods for comparative case studies: Estimating the effect of California’s tobacco control program. *Journal of the American Statistical Association*, 105(490):493–505. [link](#)
- Abadie, Alberto (2021). Using Synthetic Controls: Feasibility, Data Requirements, and Methodological Aspects, *Journal of Economic Literature*, 59(2), pp. 391-425. [link](#)
- Abadie, Alberto, and Jérémy L'Hour (2021). A penalized synthetic control estimator for disaggregated data, *Journal of the American Statistical Association*. [link](#)
- Arkhangelsky, Dmitry, Susan Athey, David A. Hirshberg, Guido W. Imbens, and Stefan Wager (2020). Synthetic Difference in Differences, *American Economic Review*, forthcoming. [link](#)
- Ben-Michael, Eli, Avi Feller, and Jesse Rothstein (2021). Synthetic Controls with Staggered Adoption. NBER Working Paper 28886. [link](#)
- Powell, D. (2021) Synthetic Control Estimation Beyond Comparative Case Studies: Does the Minimum Wage Reduce Employment? *Journal of Business & Economic Statistics*. [link](#)

TUTORIAL: Design exploiting longitudinal variation