Economics 245  
Empirical Methods  
Fall 2014  

Reading List (not updated entirely)

Items with asterisks (*** ) in front are required reading.

Cameron and Trivedi is shorthand for Microeconometrics, by Colin Cameron and Pravin Trivedi.
Deaton is shorthand for The Analysis of Household Surveys, by Angus Deaton.
MHE is shorthand for Mostly Harmless Econometrics, by Angrist and Pischke.

• Data and using data


  – Cameron and Trivedi. Chapters 24 (Stratified and Clustered Samples), 26 (Measurement Error Models), and 27 (Missing Data and Imputation).

  – Deaton. Chapter 1 (The Design and Content of Household Surveys). Chapter 2, sections 1 (survey design and regressions) and 2 (The econometrics of clustered samples).
Weighting and Unit Non-Response


Item Non-Response


- Quality Measures: American Community Survey. Sample size and Data Quality. *Item Allocation Rates (Item non response)*. Go up 1 level of links, and the same site has other interesting information about response rates, and coverage rates, sample sizes.


- Rubin, Donald. “Multiple Imputation After 18+ Years.” *Journal of the American Statistical Association* **91**: 434, 1996, 473–489. (Same issue has a number of comments by other statisticians.)
• Measurement Error


• Attrition
- Fitzgerald, John, Gottschalk, Peter, and Moffitt, Robert. “An Analysis of Sample Attrition in Panel Data: The Michigan Panel Study of Income Dynamics.” *Journal of Human Resources* **33**:2, 1998, 251–299. (Note that this volume of the JHR has other articles on attrition in panels, and discusses the NLSY and SIPP as well.)

- Experiments and Causal Effects
  - MHE Chapter 2


– Student presentation. *** Banerjee, Abhijit, Esther Duflo, and Richard Hornbeck. 2014. “(Measured) Profit is Not Welfare: Evidence from an Experiment on Bundling Microcredit and Insurance.”

**• MHE Chapter 3**

**• Linear regression, selection on observables, matching, propensity scores**


– *** Smith, J.A., and Todd, P. “Does Matching Overcome LaLonde’s Critique of Nonexperimental Estimators?” *Journal of Econometrics* **125**:1–2, 2005, 305–353. (Also see the comment from Rajeev Dehejia and Smith and Todd’s rejoinder in the same volume of the journal. These are all linked to at Jeff Smith’s web page.)


– Caliendo, Marco, Robert Mahlstedt, and Oscar Mitnik. “Unobservable but Unimportant?...”. IZA DP 8337.


– Non dichotomous treatments.


  * Cattaneo, Matias. 2010. Efficient Semiparametric Estimation of Multi-Valued Treatment Effects under Ignorability. *Journal of Econometrics* 155, 138–154. (Note there is a Stata Journal 2013 article by him, Drukker, and Holland which discusses a canned command.)

• Instrumental variables

  – MHE Chapter 4


- ** Angrist, J., and Fernandez-Val, I. “ExtrapoLATE-ing: External Validity and Overidentifi-


- Panel data, Differences, and Fixed Effects

  - *** MHE Chapter 5


- ** Distributional methods

  - Local linear regression.
    

  - Quantile regression: Basics
    
    * *** MHE Chapter 7
    


Quantile IV


Decompositions


Regression Discontinuity

** MHE Chapter 6


- The bootstrap, permutation tests, and randomization inference

* ** Chapter 11, Cameron and Trivedi.


- Standard Errors

- *** MHE Chapter 7


- Moulton, B.R. “An Illustration of a Putfall in Estimating the Effects of Aggregate


- Multiple Testing


- Bounding


