



High Dimensional Nonstationary Time Series

# IRTG 1792 Short Course

**Jeffrey M. Wooldridge**

**Topics in Estimating Treatment Effects**

This course covers selected topics in estimating treatment (causal) effects in several settings. We will study methods that have become recently more popular but are not as commonly used as other approaches, including doubly robust estimators when assignment is either randomized or unconfounded conditional on covariates, and control function methods when an instrumental variable is available. Also, we will study both linear and nonlinear difference-in-differences estimators, and discuss some recent work on properly computing standard errors to account for sampling uncertainty and assignment uncertainty. We will also discuss the issue of clustering standard errors for treatment effect estimation.



*Jeffrey M. Wooldridge is University Distinguished Professor of Economics at Michigan State University, where he has taught since 1991. He received his bachelor of arts, with majors in computer science and economics, from the University of California, Berkeley, and his doctorate in economics from the University of California, San Diego. Dr. Wooldridge is a fellow of the Econometric Society and of the Journal of Econometrics.*

**February 25, 2019 | 9:15-12:30 | Room 220**

**February 26, 2019 | 9:15-12:30 | Room 220**



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