

Detailed Workshop Schedule: Main “Frequentist” Workshop, Aug. 15-19, 2011

All sessions (except Friday afternoon) will be in Rubloff 150 (the Rubloff building is the “new” law building close to Lake Michigan, Rubloff 150 is roughly midway between Chicago Ave. on the north side and Superior Ave on the south side.

Breakfast will be available each morning from 8:30.

A registration table will be open Monday beginning 8:00

Monday August 15 (Joshua Angrist): 9:00-5:00

Introduction (9:00-9:30) (Bernie Black): Overview of lessons to be learned during the workshop.

Morning (9:30-1:00): Overview of regression analysis, and when it does and does not permit causal inference

Angrist and Pischke, *Mostly Harmless Econometrics*, chaps 1-3 (mostly 3)

Afternoon (2:00-3:30): Introduction to instrumental variables with constant treatment effects

Angrist and Pischke, *Mostly Harmless Econometrics*, chap 4

Stata examples (3:45-5:00): (i) control variables and omitted variable bias; (ii) choice of method for limited dependent variables.

Reception: 5:00-6:30 or so: Northwestern Law School atrium

Tuesday August 16 (Joshua Angrist): 9:00-4:30

Morning (9:00-12:30): Instrumental variables (i) with heterogeneous treatment effects; and (ii) in randomized trials or quasi-experiments with noncompliance

Angrist and Pischke, *Mostly Harmless Econometrics*, chap 4

Afternoon (1:30-3:00): Difference-in-differences (DiD) analysis

Angrist and Pischke, *Mostly Harmless Econometrics*, chap 5

Stata examples (3:15-4:30): good and bad instruments; DiD analysis

Wednesday, August 17 (Guido Imbens)

Morning (9:00-12:15): Research design in observational studies

Afternoon (1:30-3:30): Methods for improving matching and covariate balance

Stata examples (3:45-5:00): assessing and improving covariate balance

Thursday, August 18 (Alberto Abadie)

Morning (9:00-12:15): Matching methods; choice among matching, regression, or a combination

Afternoon (2:00-4:00): Synthetic controls; Standard error issues (robust and clustered standard errors, bootstrapping)

Stata examples (4:15-5:30): nnmatch.ado; propensity score weighting; standard errors

Thursday post-lunch talk (Bernie Black) (1:00-2:00): Bloopers

Examples, drawn from different areas, of how to get causal inference wrong.

Friday morning August 19) (Daniel Ho)

Morning (9:00-12:15): Regression discontinuity: sharp and fuzzy designs; bandwidth choice; parametric and nonparametric options; covariate balance.

Stata examples: sharp discontinuity design; combining RD and DiD

Friday post-lunch talk (Ted Eisenberg) (1:00-1:45): Strengths and Weaknesses in Empirical Studies: Observations of a Journal Editor

Day 5 afternoon (2:00-5:00): Feedback on your own research

Attendees will have an opportunity to present their own research questions from current work in breakout sessions (session leaders: Bernie Black, Ted Eisenberg, Dan Ho, Mat McCubbins)

present your own research design issues; get group feedback (parallel sessions as needed to meet demand) (15 min to present, 15 min discussion)