

JOSHUA D. ANGRIST & JÖRN-STEFFEN PISCHKE

MASTERING *Metrics*

THE PATH FROM CAUSE TO EFFECT

Mastering Metrics The Path From Cause To Effect

Sasha Hu



Mastering Metrics The Path From Cause To Effect:

Mastering 'Metrics Joshua D. Angrist, Jörn-Steffen Pischke, 2014-12-21 From Joshua Angrist winner of the Nobel Prize in Economics and Jörn Steffen Pischke an accessible and fun guide to the essential tools of econometric research Applied econometrics known to aficionados as metrics is the original data science Metrics encompasses the statistical methods economists use to untangle cause and effect in human affairs Through accessible discussion and with a dose of kung fu themed humor Mastering Metrics presents the essential tools of econometric research and demonstrates why econometrics is exciting and useful The five most valuable econometric methods or what the authors call the Furious Five random assignment regression instrumental variables regression discontinuity designs and differences in differences are illustrated through well crafted real world examples vetted for awesomeness by Kung Fu Panda's Jade Palace Does health insurance make you healthier Randomized experiments provide answers Are expensive private colleges and selective public high schools better than more pedestrian institutions Regression analysis and a regression discontinuity design reveal the surprising truth When private banks teeter and depositors take their money and run should central banks step in to save them Differences in differences analysis of a Depression era banking crisis offers a response Could arresting O J Simpson have saved his ex wife's life Instrumental variables methods instruct law enforcement authorities in how best to respond to domestic abuse Wielding econometric tools with skill and confidence Mastering Metrics uses data and statistics to illuminate the path from cause to effect Shows why econometrics is important Explains econometric research through humorous and accessible discussion Outlines empirical methods central to modern econometric practice Works through interesting and relevant real world examples

Mastering 'metrics Joshua David Angrist, Jörn-Steffen Pischke, 2021 *Mastering 'Metrics (ARC)* Joshua D. Angrist, Applied econometrics known to aficionados as metrics is the original data science Metrics encompasses the statistical methods economists use to untangle cause and effect in human affairs Through accessible discussion and with a dose of kung fu themed humor Mastering Metrics presents the essential tools of econometric research and demonstrates why econometrics is exciting and useful The five most valuable econometric methods or what the authors call the Furious Five random assignment regression instrumental variables regression discontinuity designs and differences in differences

Mastering metrics Joshua D. Angrist, 2015 **Cause and Effect Business Analytics and Data Science** Dominique Haughton, Jonathan Haughton, Victor S. Y. Lo, 2025-07-15 Among the most important questions that businesses ask are some very simple ones If I decide to do something will it work And if so how large are the effects To answer these predictive questions and later base decisions on them we need to establish causal relationships Establishing and measuring causality can be difficult This book explains the most useful techniques for discerning causality and illustrates the principles with numerous examples from business It discusses randomized experiments aka A B testing and techniques such as propensity score matching synthetic controls double differences and instrumental variables There is a chapter on the

powerful AI approach of Directed Acyclic Graphs aka Bayesian Networks another on structural equation models and one on time series techniques including Granger causality At the heart of the book are four chapters on uplift modeling where the goal is to help firms determine how best to deploy their resources for marketing or other interventions We start by modeling uplift discuss the test and learn process and provide an overview of the prescriptive analytics of uplift The book is written in an accessible style and will be of interest to data analysts and strategists in business to students and instructors of business and analytics who have a solid foundation in statistics and to data scientists who recognize the need to take seriously the need for causality as an essential input into effective decision making **The Mystery of the Kibbutz** Ran

Abramitzky,2020-05-26 How the kibbutz movement thrived despite its inherent economic contradictions and why it eventually declined The kibbutz is a social experiment in collective living that challenges traditional economic theory By sharing all income and resources equally among its members the kibbutz system created strong incentives to free ride or as in the case of the most educated and skilled to depart for the city Yet for much of the twentieth century kibbutzim thrived and kibbutz life was perceived as idyllic both by members and the outside world In *The Mystery of the Kibbutz* Ran Abramitzky blends economic perspectives with personal insights to examine how kibbutzim successfully maintained equal sharing for so long despite their inherent incentive problems Weaving the story of his own family's experiences as kibbutz members with extensive economic and historical data Abramitzky sheds light on the idealism and historic circumstances that helped kibbutzim overcome their economic contradictions He illuminates how the design of kibbutzim met the challenges of thriving as enclaves in a capitalist world and evaluates kibbutzim's success at sustaining economic equality By drawing on extensive historical data and the stories of his pioneering grandmother who founded a kibbutz his uncle who remained in a kibbutz his entire adult life and his mother who was raised in and left the kibbutz Abramitzky brings to life the rise and fall of the kibbutz movement The lessons that *The Mystery of the Kibbutz* draws from this unique social experiment extend far beyond the kibbutz gates serving as a guide to societies that strive to foster economic and social equality *Financial*

Decision Making and Retirement Security in an Aging World Olivia S. Mitchell,P. Brett Hammond,Stephen Peter Utkus,2017 This volume will explore how financial decision making changes at older ages how and when financial advice can be useful for the older population and what solutions and opportunities are needed to resolve the likely problems that will arise **A**

First Course in Causal Inference Peng Ding,2024-07-31 The past decade has witnessed an explosion of interest in research and education in causal inference due to its wide applications in biomedical research social sciences artificial intelligence etc This textbook based on the author's course on causal inference at UC Berkeley taught over the past seven years only requires basic knowledge of probability theory statistical inference and linear and logistic regressions It assumes minimal knowledge of causal inference and reviews basic probability and statistics in the appendix It covers causal inference from a statistical perspective and includes examples and applications from biostatistics and econometrics Key Features All R

code and data sets available at Harvard Dataverse Solutions manual available for instructors Includes over 100 exercises This book is suitable for an advanced undergraduate or graduate level course on causal inference or postgraduate and PhD level course in statistics and biostatistics departments **Financial Microeconometrics** Marek Gruszczyński, 2019-11-23 This book explores new topics in modern research on empirical corporate finance and applied accounting especially the econometric analysis of microdata Dubbed financial microeconometrics by the author this concept unites both methodological and applied approaches The book examines how quantitative methods can be applied in corporate finance and accounting research in order to predict companies getting into financial distress Presented in a clear and straightforward manner it also suggests methods for linking corporate governance to financial performance and discusses what the determinants of accounting disclosures are Exploring these questions by way of numerous practical examples this book is intended for researchers practitioners and students who are not yet familiar with the variety of approaches available for data analysis and microeconometrics This book on financial microeconometrics is an excellent starting point for research in corporate finance and accounting In my view the text is positioned between a narrative and a scientific treatise It is based on a vast amount of literature but is not overloaded with formulae My appreciation of financial microeconometrics has very much increased The book is well organized and properly written I enjoyed reading it Wolfgang Marty Senior Investment Strategist AgaNola AG *Data and the American Dream* Matthew J. Holian, 2021-04-29 This book paints a portrait of social life in America by providing an accessible discussion of empirical economics research on issues such as illegal immigration health care and climate change All the studies in this book use the same data source individual responses to the American Community Survey ACS the nation's largest household survey The author identifies studies that clearly illustrate core econometric methods such as regression control and difference in differences replicates key statistics from the studies and helps the reader to carefully interpret the statistics This book has a companion website with replication files in R and Stata format The Appendix to this book contains a guide to using the free R software downloading the ACS and other public use microdata and running the replication files which assumes no background knowledge on the part of the reader beyond introductory statistics By opening up the hood on how top scholars use core econometric methods to analyze large data sets a motivated reader with a decent computer and Internet connection can use this book to learn not only how to replicate published research but also to extend the analysis to create new knowledge about important social phenomena A more casual reader can skip the online supplements and still gain data driven insights into social and economic behavior The book concludes by describing how careful empirical estimates can guide decision making through cost benefit analysis to find public policies that lead to greater happiness while accounting for environmental public health and other impacts With its accessible discussion glossary detailed learning goals end of chapter review questions and companion resources this book is ideal for use as a supplementary volume in introductory econometrics or research methods courses

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