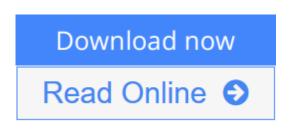


Matching, Regression Discontinuity, Difference in Differences, and Beyond

By Myoung-jae Lee



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Myoung-jae Lee reviews the three most popular methods (and their extensions) in applied economics and other social sciences: matching, regression discontinuity, and difference in differences. This book introduces the underlying econometric and statistical ideas, shows what is identified and how the identified parameters are estimated, and illustrates how they are applied with real empirical examples. Lee emphasizes how to implement the three methods with data: data and programs are provided in a useful online appendix. All readers-theoretical econometricians/statisticians, applied economists/social-scientists and researchers/students-will find something useful in the book from different perspectives.

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Review

"Lee has done it again with a highly accessible and thorough applied econometrics book. Empirical researchers and graduate students alike will benefit from his clear explanations of the most widely used methods to analyze treatment effects, including difference in differences, matching, and regression discontinuity. This book will be required reading for my graduate-level applied statistics class."

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"This book provides a nice concise summary of econometric methods for causal analyses that are rapidly growing in popularity. The material is presented in a straightforward style that will appeal to applied readers who just want to know what each estimator is, and what it does."

-- Arthur Lewbel, Department of Economics, Boston College

About the Author

Professor Myoung-jae Lee is an econometrician/statistician in Korea University. He received his Ph.D. in economics from University of Wisconsin-Madison in 1989. Since then, he published about 60 papers in economic and statistic journals as well as top-rated journals in other fields, including Econometrica, Journal of the Royal Statistical Society (Series B), Journal of Econometrics, Transportation Research (Part B), and Sociological Methods & Research. He also published four single-authored micro-econometric books from Springer, Academic Press and Oxford University Press on limited dependent variables, panel data and treatment effect analysis.

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