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Instrumental variables before and LATER. (English) [Zbl 1331.62475]

Summary: The modern formulation of the instrumental variable methods initiated the valuable interactions between economics and statistics literatures of causal inference and fueled new innovations of the idea. It helped resolving the long-standing confusion that the statisticians used to have on the method, and encouraged the economists to rethink how to make use of instrumental variables in policy analysis.

This is a discussion of [G. W. Imbens, ibid. 29, No. 3, 323–358 (2014; Zbl 1331.62471)].

MSC:

62P20 Applications of statistics to economics
62J02 General nonlinear regression
91B82 Statistical methods; economic indices and measures

Keywords:
instrumental variables; treatment effect; treatment choice

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References:


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