

## **Curso Avançado de Avaliação de Políticas Públicas e Projetos Sociais**

### **LIVROS**

- i) Wooldridge "Econometric Analysis of Cross Section and Panel Data" MIT Press, 2002
- ii) Angrist and Pischke "Most Harmless Econometrics" Princeton University Press, 1999
- iii) Handbook of Labour Economics (1999), vol. 3: cap1, Angrist and Krueger "Empirical Strategies in Labor Economics".
- iv) Hazzan & Pompeo "*Matemática Financeira*", 6a ed., Editora Saraiva
- v) Cameron, A. Colin e Pravin K. Trivedi. 2005. *Microeconometrics: Methods and Applications*. New York: Cambridge University Press.
- vi) Deaton, Angus. 1997. *The Analysis of Household Surveys. A Microeconomic Approach to Development Policy*. Baltimore: John Hopkins University Press for the World bank.
- vii) Shadish, W.R., Cook, T.D., e Campbell, D.T. 2002. *Experimental and Quasi-Experimental Designs for Generalized Causal Inference*. Boston: Houghton-Mifflin.
- viii) Wooldridge, J.M. 2002. *Econometric Analysis of Cross-Section and Panel Data*. Cambridge: MIT Press.
- ix) Frölich, Markus, 2003. *Programme Evaluation and Treatment Choice*. Springer.
- x) Lee, Myoung-Jae, 2005. *Micro-Econometrics for Policy, Program and Treatment Effects*. Oxford University Press.

### **ARTIGOS**

#### **1. Experimentos Não-Aleatórios: Seleção em Observáveis**

##### **1.1. Matching e o Uso de Propensity Scores**

- Abadie, A., and G. Imbens, (2006), "Large Sample Properties of Matching Estimators for Average Treatment Effects," *Econometrica*, vol. 74-1, 235-267.
- Angrist, J. (1998) "Estimating the labor market impact of voluntary military service using social security data on military applicants", *econometrica* 66(2).

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- Cochran, W. G., (1968), "The Effectiveness of Adjustment by Subclassification in Removing Bias in Observational Studies," Biometrics, vol. 24, 295-313.
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- Hahn, J., (1998), "On the Role of the Propensity Score in Efficient Semiparametric Estimation of Average Treatment Effects," Econometrica 66 (2), 315-331.
- Heckman, J., H. Ichimura, and P. Todd, (1997), "Matching as an Econometric Evaluation Estimator: Evidence from Evaluating a Job Training Program," Review of Economic Studies 64, 605-654.
- Heckman, J., and J. Hotz, (1989) "Choosing Among Alternative Nonexperimental Methods for Estimating the Impact of Social Programs: The Case of Manpower Training," (with discussion), Journal of the American Statistical Association.
- Hirano, K., G. Imbens, and G. Ridder, (2003), "Efficient Estimation of Average Treatment Effects Using the Estimated Propensity Score," Econometrica, 71, 1161-1189.
- Imbens, G. , (2004), "Nonparametric Estimation of Average Treatment Effects Under Exogeneity: A Review," Review of Economics and Statistics, 86, 4-29.
- Imbens, G. and Wooldridge, J. (2008), "Recent Developments in the Econometrics of Program Evaluation," NBER WP 14251.
- Rosenbaum, P., and D. Rubin, (1983), "The central role of the propensity score in observational studies for causal effects," Biometrika, 70, 1, 41-55.
- Rosenbaum, P., and D. Rubin, (1984), "Reducing bias in observational studies using subclassification on the propensity score," Journal of the American Statistical Association, Vol 79, 516-5
- Rubin, D. 1974. Estimating Causal Effects of Treatments in Randomized and Non-randomized Studies. Journal of Educational Psychology, 66, 688-701
- Rubin, D. B., (1977), "Assignment to a Treatment Group on the Basis of a Covariate," Journal of Educational Statistics, 2, 1-26.
- Smith, J. and P. Todd, (2005). "Does matching overcome LaLonde's critique of nonexperimental estimators?," Journal of Econometrics, vol. 125(1-2), pages 305-353.

## **1.2. Regressão (imputação) e métodos “duplamente robustos”; suporte comum e eficiência**

- Angrist, J. (1998) “Estimating the labor market impact of voluntary military service using social security data on military applicants”, econometrica 66(2).
- Becker, S. and M. Caliendo, (2007), Sensitivity analysis for average treatment effects, Stata Journal, Volume 7 Number 1, 71-83.

- Crump, R., J. Hotz, G. Imbens and O. Mitnik (2008), "Dealing with Limited Overlap in Estimation of Average Treatment Effects," forthcoming in *Biometrika*.
- Frölich, M. (2004). "Finite-Sample Properties of Propensity-Score Matching and Weighting Estimators," *Review of Economics and Statistics*, Vol. 86 Issue 1, p77-90.
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- Imbens, G. and Wooldridge, J. (2008), "Recent Developments in the Econometrics of Program Evaluation," NBER WP 14251.
- Robins, J., Rotnitzky, A. and Zhao, L.P. (1994) "Estimation of regression coefficients when some regressors are not always observed." *Journal of the American Statistical Association*, 89: 846-866
- Rosenbaum, P. (2002) *Observational Studies*, 2nd ed., New York: Springer.
- Zhao, Z. (2004). "Using Matching to Estimate Treatment Effects: Data Requirements, Matching Metrics and Monte Carlo Evidence," *Review of Economics and Statistics*, Vol. 86 Issue 1, p91-107

## **2. Experimentos Naturais e o Método de Diferenças em Diferenças**

- Abadie, A. (2005), "Semiparametric Difference-in-Differences Estimators," *Review of Economic Studies*
- Abadie, A. Gardeazabal, J. The Economic Costs of Conflict: A Case Study of the Basque Country, *AER* 2003
- Ashenfelter, O. and D. Card (1985), "Using the Longitudinal Structure of Earnings to Estimate the Effects of Training Programs," *Review of Economics and Statistics*, vol. 67, 648-660.
- Athey, Susan e G. Imbens. 2006. Identification and Inference in Non-Linear Difference-in-Differences Models. *Econometrica* 74(2) March.
- Bertrand, M., Duflo, E. and S. Mullainathan (2004), "How much should we trust difference in differences estimates?," *Quarterly Journal of Economics*, 119.
- Card, D. (1990), "The Impact of the Mariel Boatlift on the Miami Labor Market," *Industrial and Labor Relations Review*, vol. 44, 245-257.
- Card, D. and A. B. Krueger (1994), "Minimum Wages and Employment: A Case Study of the Fast-Food Industry in New Jersey and Pennsylvania," *American Economic Review*, vol. 84, 772-793.
- Duflo E. (2001), "Schooling and Labor Market Consequences of School Construction in Indonesia: Evidence from an Unusual Policy Experiment," *American Economic Review*, vol. 91, 795-813.
- Meyer, B. D. (1995), "Natural and Quasi-Experiments in Economics," *Journal of Business & Economic Statistics*, vol. 13, 151-161.
- Rosenweig, M. e K. Wolpin. 2000. Natural 'Natural Experiments' in Economics. *Journal of Economic Literature*.

### **3. Experimentos Não-Aleatórios: Seleção em Não-Observáveis**

#### **3.1. O Método de Variáveis Instrumentais**

Abadie, A. (2003), "Semiparametric Instrumental Variable Estimation of Treatment Response Models," *Journal of Econometrics*, vol. 113, 231-263.

- Angrist, J., G. W. Imbens and D. Rubin, (1996), "Identification of Causal Effects Using Instrumental Variables," (with discussion) *Journal of the American Statistical Association* vol 91, no 434, 444-472.

- Angrist, J. D. (1990), "Lifetime Earnings and the Vietnam Era Draft Lottery: Evidence from Social Security Administrative Records," *American Economic Review*, vol. 80, 313-336.

- Angrist J. D. and A. Krueger (1991), "Does Compulsory School Attendance Affect Schooling and Earnings?," *Quarterly Journal of Economics*, vol. 106, 979-1014.

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- Imbens, G. W. & J. D. Angrist. (1994). Identification and estimation of local average treatment effects. *Econometrica*, 62, 467-475

#### **3.2. Regressão com Descontinuidade**

- Buddelmeyer, H. e E. Skoufias. Na Evaluation of the Performance of Regression Discontinuity Design on PROGRESSA. IZA Discussion Paper Series n. 827, 2003.

- DiNardo, John e D. S. Lee. The Impact of Unionization on Establishment Closure: A Regression Discontinuity Analysis of representation Elections. NBER Working paper Series n. 8993, 2002.

- Hahn, J. P. Todd and H. Van Der Klaauw. 2001. Identification and Estimation of Treatment Effects with a Regression-Discontinuity Design. *Econometrica* 69: 201-209.

- Imbens, G. W. e T. Lemieux. 2008. Regression Discontinuity Designs: A Guide to Practice. *Journal of Econometrics*, vol. 142, issue 2: 615-635.

- Lee, D. e T. Lemieux, 2009, "Regression Discontinuity Designs in Economics," NBER Working Paper No. 14723.

- Van Der Klaauw. 2002 .A Regression-discontinuity Evaluation of the Effect of Financial Aid Offers on College Enrollment., *International Economic Review*. 43(4).

- *Journal of Econometrics*, vol. 42 , issue 2. Edição especial sobre RDD

### **4. Outros tópicos**

#### **4.1. Lidando com Experimentos Aleatórios Incompletos**

- Bloom, H. (2006), "The Core Analytics of Randomized Experiments for Social Research," MDRC.

- Duflo, Esther. (2005). Field Experiments in Development Economics. MIT: Dezebrom. Mimeo.
- Duflo, E., R. Glennerster e M. Kremer. (2006). "Using Randomization in Development Economics Research: A Toolkit". Poverty Action Lab, mimeo.
- Duflo, Esther e Michael Kremer. (2004). Use of Randomization in the Evaluation of Development Effectiveness. Proceedings of Conference on Evaluating Development Effectiveness, July 15-16, 2003, World Bank Operations Evaluation Department (OED): Washington, D.C.
- Lalonde, R. (1986), "Evaluating the Econometric Evaluations of Training Programs," American Economic Review, 76, 604-620.

#### **4.2. Efeitos distributivos do tratamento**

- Abadie, A. (2002), "Bootstrap Tests for the Effects of a Treatment on the Distribution of an Outcome Variable," Journal of the American Statistical Association, vol. 97, 284-292.
- Abadie, A., J. D. Angrist and G. W. Imbens (2002), "Instrumental Variable Estimation of the Effects of Subsidized Training on the Quantiles of Trainee Earnings," Econometrica, vol. 70, 91-117.
- Bitler, M., J. Gelbach, and H. Hoynes, (2006), "What Mean Impacts Miss: Distributional Effects of Welfare Reform Experiments," American Economic Review.
- Firpo, S. "Efficient Semiparametric Estimation of Quantile Treatment Effects" (2007), Econometrica.
- Firpo, S. "Identification and Estimation of Distributional Impacts of Interventions Using Changes in Inequality Measures" (2008), typescript.

#### **4.3. Múltiplos Tratamentos**

- Gill, R., and J. Robins, J., (2001), "Causal Inference for Complex Longitudinal Data: The Continuous Case," Annals of Statistics, 29(6): 1785-1811.
- Hirano, K., and G. Imbens (2004). "The propensity score with continuous treatments," Applied Bayesian Modeling and Causal Inference from Incomplete-Data Perspectives: 73 - 84 (A. Gelman & X.L. Meng, Eds.). New York: Wiley.
- Imbens, G. (2000), "The Role of the Propensity Score in Estimating Dose-Response Functions," Biometrika, Vol. 87, No. 3, 706-710.
- Lechner, M., (2001), "Identification and Estimation of Causal Effects of Multiple Treatments under the Conditional Independence Assumption," in Lechner and Pfeiffer (eds.), Econometric Evaluations of Active Labor Market Policies in Europe, Heidelberg.
- Lechner, M., and R. Miquel, (2005), "Identification of Effects of Dynamic Treatments by Sequential Conditional Independence Assumptions," Discussion Paper 2005-17, Department of Economics, University of St Gallen.