

Index

- accelerated hazard functions (AHF), 385
- adjustment term, 101
- always takers, 317, 341
- anticipation effects, 164
- approximation bias, 64
- Ashenfelter's dip, 241
- asymmetric loss function, 320
- attrition, 32, 292
- average direct effect, 58
- average structural function (ASF), 35
- average treatment effect (ATE), 10
 - conditional, 35
 - for treated compliers, 199
 - on the non-treated (ATEN), 11
 - on the treated (ATET), 10
- back-door approach, 54
- bandwidth, 65
 - local, 84
- baseline hazard, 384
- bias stability (BS), *see* common trend (CT)
- bins, 108
- blocking, 25, 28
- bootstrap
 - naive, 155
 - wild, 155
- canonical parametrisation, 93
- causal chains, 46
- causal effect, 3
- cause-specific hazards, 388
- censoring
 - left-, 382
 - right-, 382
- changes-in-changes (CiC), 228, 244
 - reversed, 246
- choice-based sampling, 161
- common support
 - condition (CSC), 19, 121
 - problem, 45, 121
- common trend (CT), 230, 243
- competing risks, 378, 389
- compliance intensity, 218
- compliers, 271, 317, 341
- conditional DiD (CDiD), *see* matchingDiD (MDiD)
- conditional independence assumption (CIA), 15, 43, 117
 - for instruments (CIA-IV), 191
- conditional mean independence, 117
- conditioning on the future, 358
- confounders, 42, 51
- continuity
 - Hölder, 62
 - Lipschitz, 62
- continuous-time model, 359
- control function, 214
- control variable approach, 214
- control variables, *see* confounders
- convergence, 63
- counterfactual distribution functions, 145
- counterfactual exercise, 6
- cross-validation, 82
 - generalised, 84
- crude incidence, *see* cumulative incidence function
- cumulative incidence function, 388
- curse of dimensionality, 64, 81, 131
- defiers, 271, 317
- DiD-RDD approach, 275
- difference-in-differences (DiD), 227
- difference-in-differences-in-differences, 242
- direct effect, 7, 54
- directed acyclic graph, 46
- directional derivatives, 321
- discrete-time dynamic models, 358
- displacement effect, *see* substitution effect
- distributional structural function, 36
- Do-validation, 83
- Dominated (Bounded) Convergence Theorem, 72
- double robust estimator, 168
- drop-out bias, 31
- efficiency wage theory, 12
- eligibility, 270
- endogeneity, 337
- endogenous sample selection, 31
- equivariance to monotone transformations, 318
- exact balance, 25
- exit rate, *see* hazard function
- exogeneity, 17

- conditional, 125
 - sequential, 387
 - strict, 387
 - weak, 388
- external covariates, 387
- falsification tests, 163
- first differencing, 262
- front-door adjustment, 52
- fuzzy design, 269, 343
- Granger-causality, 42
- Granger–Sims non-causality, 396
- Gumbel distribution, 379
- Hawthorne effect, 31
- hazard function, 378
- ideal design, 25
- ignorability, 42, 116
- ill-posed inverse problems, 221
- independence, 44
- infinite nuisance parameter, 99
- influence function, 100, 169
- initial subsequence, 367, 370
- instrumental variable, 59, 175
 - local, 267
 - local estimator (LIVE), 208
- instruments, *see* instrumental variable
- integrated approach, 36
- intended programme duration, 356
- intention to treat (ITT), 31, 59, 124, 184
- intermediate outcomes, 361, 368
- inverse probability tilting, 154
- inverse propensity weighted estimator, 168
- iterated expectation, 318
- k-nearest neighbour (kNN), 61, 120
- Kaplan–Meier estimator, 383
- kernel, 65
 - boundary, 66
 - equivalent, 68
 - higher-order, 66
 - product, 77
 - regression, 61
- knots, 106
- largest subpopulation, 336
- least favourable curve, 102
- leave-one-out estimate, 83
- Legendre polynomials, 106
- linear programming (LP), 324
- local collinearity, 69
- local linear estimator, 68
- local parametric estimator, 90
- local polynomial estimator, 66
- local quantile regression, 328
- log-logistic distribution, 381
- marginal probability, *see* cumulative incidence function
- marginal randomisation, 32
- marginal treatment effect (MTE), 204, 207
- matched pairs, 27, 120
- matching, 51, 120, 127
 - estimators, 116
- matchingDiD (MDiD), 234
- mediation analysis, 54, 111
- method of sieves, 104
- mixed design, 270
- multi-spell data, 382
- multiple durations, 382
- negative duration dependence, 378
- never takers, 317, 341
- no anticipation effects assumption, 365
- non- and semi-parametric estimation, 43
- non-response, 32
- non-separable model, 34
- non-parametric
 - identification, 9
 - regression, 116
 - weighting estimators, 116
- omitted variable bias, 42
- one-sided non-compliance, 187
- parallel path, *see* common trend (CT)
- partial effect, 8
- partial linear models (PLM), 90
 - additive, 90
- partial maximum likelihood estimation, 384
- path, 46
- pathwise derivative, 103
- perfect manipulation, 272
- policy-related treatment effects (PRTE), 204
- policy-relevant treatment parameters, 210
- post-treatment variable, 57
- potential outcome non-causality, 396
- potential outcomes, 272
- power series, 105
- pre-programme test, *see* falsification test, 244
- predictable-bias assumption, 236
- projection matrix, *see* smoothing matrix
- propensity score, 51, 116
 - matching, 140, 236
 - weighting estimator, 198
- proportional hazard (PH), 384
 - mixed, 385
 - piece-wise-constant, 387
- pseudo-treatment, 165, 307
- pseudo-treatment test, *see* falsification test

- quantile structural function (QSF), 36
- randomisation bias, 31
- randomised controlled trials (RCT), 18
- randomised phasing-in, 32
- rank invariance assumption, 214
- regression method, 117, 133
- regression-to-the-mean effect, 241
- regular parametric submodel, 135
- relevance condition, 195
- restricted maximum likelihood (REML), 109
- ridge regression, 68
- sample bias, 30
- sampling
 - flow, 382
 - stock, 382
- selection bias, 16, 124, 132
- selection on observables, 16, 116, 117
- selection on unobservables, 19
- semi-parametric efficiency, 102
- semi-parametric variance bound, 102
- sharp design, 269, 343
- single index model, 90
- single-spell data, 382
- small area statistics, 240
- smoothing, 61
 - bias, 61, 64
 - matrix, 84
 - parameter, *see* bandwidth
 - under-, 85
- Sobolev norm, 63
- sorting gain, 11
- spillover effects, 13
- spline, 106–111
 - B-, 109
 - cubic, 106
 - natural cubic, 107
 - P-, 110
- smoothing, 108
- thin plate, 109
- stable-unit-treatment-value-assumption (SUTVA), 14
- stratification, *see* blocking
- structural function
 - average (ASF), 215
 - distribution (DSF), 216
 - quantile (QSF), 216
- sub-distribution, *see* cumulative incidence function
- subsampling, 155
- substitution bias, 31
- substitution effect, 7
- sup Sobolev norm, 63
- sup-norm, 63
- surplus, 207
- survival function, 378
- tangent space, 103, 134
- tensor product, 110
- test of equality, 30
- treatment, 3, 5
 - definition window, 357
 - durations, 363
 - sequences of treatments, 364
 - starting times, 363
 - time, 390
- treatment effect heterogeneity, 121
- triangularity, 46, 213, 335
- validity
 - external, 23
 - internal, 23
- varying coefficient model, 91
- Wald estimator, 186
- wavelets, 106
- weighting, 145
- window, *see* bandwidth