

# Reading list

## Session 3

Magnus Nielsen

Mullainathan, S., & Spiess, J. (2017). Machine learning: an applied econometric approach. *Journal of Economic Perspectives*, 31(2), 87-106, sections “The Secret Sauce”, “Most of Machine Learning in One Expression” and “Quantifying Predictive Performance”

Athey, S., & Imbens, G. W. (2019). Machine learning methods that economists should know about. *Annual Review of Economics*, 11, 685-725., sections 2 (full), sections 3 (intro) and 3.1

Raschka, S., & Mirjalili, V. (2017). Python machine learning: Machine learning and deep learning with python. Scikit-Learn, and TensorFlow. Second edition ed, 3:

- Chapter 3, p. 75-78
- Chapter 4, p. 121-134
- Chapter 6, p. 191-211