

Reading list

Session 8

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Please note that you are **not** expected to have read the reading materials before the classes and should be able to follow along without having done so.

The methods we will cover in this session are introduced in the three following papers:

- Athey, S., & Imbens, G. (2016). Recursive partitioning for heterogeneous causal effects. *Proceedings of the National Academy of Sciences*, 113(27), 7353-7360.
- Wager, S., & Athey, S. (2018). Estimation and inference of heterogeneous treatment effects using random forests. *Journal of the American Statistical Association*, 113(523), 1228-1242.
- Athey, S., Tibshirani, J., & Wager, S. (2019). Generalized random forests.

Introducing the causal tree, causal forest and generalized random forest, respectively. They are relatively technical, but reading the abstracts should give you an idea of what each paper does.

The curious mind could also look into Athey, S., & Wager, S. (2019). Estimating treatment effects with causal forests: An application. *Observational Studies*, 5(2), 37-51, which contains an application of a causal forest, although much of the discussion centers around clustering.