

# Reading list

## Session 9

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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 spread over many different papers, however the main double machine learning reference is:

- Chernozhukov, V., Chetverikov, D., Demirer, M., Duflo, E., Hansen, C., Newey, W., & Robins, J. (2018). Double/debiased machine learning for treatment and structural parameters.

For a non-technical introduction to post-double-selection, see:

- Urminsky, O., Hansen, C., & Chernozhukov, V. (2016). Using double-lasso regression for principled variable selection. Available at SSRN 2733374.