



DEPARTMENT OF EDUCATION AND SPECIAL EDUCATION

RQRM251, Estimating Causal Effects with Panel Data, 2.5 credits

Skattning av kausala effekter med hjälp av paneldata, 2,5 högskolepoäng

Third-cycle level / Forskarnivå

Reading and reference list for RQRM251

This reading and reference list was confirmed by Department of Education and Special Education 2025-12-17, and is valid from Spring semester 2026.

The reading and reference list is available on the next page.



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XXXnnnn Estimating Causal Effects with Panel Data, 2.5 credits

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Third Cycle/Forskarnivå

The reading materials will primarily consist of lecture slides and journal articles. A preliminary reading list is provided below; please note that it may be subject to change.

Course book:

Angrist, J. & Pischke, J-S. (2009) *Mostly Harmless Econometrics. An Empiricist's Companion*. Princeton university press. Oxford and Princeton (kapitel om DiD och paneldata).

Supplementary literature:

- Abadie, A., Diamond, A. & Hainmueller, J. (2010). *Synthetic Control Methods for Comparative Case Studies: Estimating the Effect of California's Tobacco Control Program*. Journal of the American Statistical Association.
- Arkhangelsky, D., Athey, S., Hirshberg, D. A., Imbens, G. W. & Wager, S. (2021). *Synthetic difference-in-differences*. American Economic Review.
- Arkhangelsky, D. & Imbens, G. (2024). *Causal Models for Longitudinal and Panel Data: A Survey*. Econometrics Journal.
- Chaisemartin, C. & D'Haultfoeuille, X. (2023). *Two-way fixed effects and differences-in-differences with heterogeneous treatment effects: a survey*. Economic Journal.
- Research Department, WP 24-15.
- Lee, S. J. & Wooldridge, J. (2025). *Simple Approaches to Inference with Difference-in-Differences Estimators with Small Cross-Sectional Sample Sizes*. Working Paper.
- Pettersson-Lidbom, P. & Skogman Thoursie, P. (2013). *Temporary Disability Insurance and Labor Supply: Evidence from a Natural Experiment*. Scandinavian Journal of Economics.
- Roth, J., Sant'Anna, P., Bilinski, A. & Poe, J. (2023). *What's trending in difference-in-differences? A synthesis of the recent econometrics literature*. Journal of Econometrics.