

## MECT Blundell Lectures: Some Key Background References

- Ahn, H. and Powell, J. (1993) "Semiparametric Estimation of Censored Selection Models with a Nonparametric Selection Mechanism", *Journal of Econometrics*, Vol. 58(1), 1993:3-30.
- Amemiya, T. *Advanced Econometrics*. Cambridge, MA: Harvard University Press, 1985. ISBN: 0674005600.
- Blundell, R. and Costa-Dias, M. "Alternative Approaches to Evaluation in Empirical Microeconomics," *Journal of Human Resources*, 44(3), 565-640, <http://www.ucl.ac.uk/~uctp39a/lect.html>
- Blundell, R., Dearden, L. and Sianesi, B. (2005), "Evaluating the Impact of Education on Earnings: Models, Methods and Results from the NCDS@, *Journal of the Royal Statistical Society, Series A*, Vol.168, No.3, 473-512.  
<http://www.ucl.ac.uk/~uctp39a/BlundellDeardenSianesiRSS.pdf>
- Blundell, R. and Matzkin, R. (2014) "Conditions for the existence of control functions in nonseparable simultaneous equations models," *Quantitative Economics*, [http://www.ucl.ac.uk/~uctp39a/Blundell\\_Matzkin\\_June\\_23\\_2013.pdf](http://www.ucl.ac.uk/~uctp39a/Blundell_Matzkin_June_23_2013.pdf)
- Blundell, R. and Powell, J. (2003) "Endogeneity in Nonparametric and Semiparametric Regression Models", Chapter 8 in *Advances in Economics and Econometrics* , M. Dewatripont, Hansen, L. and S. J. Turnovsky (eds.), Cambridge University Press, ESM 36, pp 312-357; <http://www.ucl.ac.uk/~uctp39a/Blundell-Powell-Chpt8.pdf>
- Blundell, R. and Powell, J. (2004) "Endogeneity in Semiparametric Binary Response Models", *The Review of Economic Studies*, Vol; 71(3) No, 248, 581-913, July; <http://www.ucl.ac.uk/~uctp39a/Blundell-Powell-2004.pdf>
- Blundell, R. and Powell, J. (2007) "Censored Quantile Regression with Endogenous Regressors," (with J.L. Powell), *Journal of Econometrics*, 141 (1), p.65-83, November, <http://www.ucl.ac.uk/~uctp39a/BlundellPowellJoE2007.pdf>
- Blundell, R. and Smith, R. (1986), "An Exogeneity Test for the Simultaneous Equation Tobit Model", *Econometrica*, Vol.54, 679-685. <http://www.ucl.ac.uk/~uctp39a/Blundell-Smith-1986.pdf>
- Hahn, J. (1998), "On the Role of the Propensity Score in Efficient Semiparametric Estimation of Average Treatment Effects", *Econometrica*, 66, 315-331.
- Hahn, J., Van der Klaauw, W. and Todd, P. (2000): "Identification of Treatment Effects by Regression Discontinuity Designs," *Econometrica*, 2001
- Heckman, J. (1979), "Sample Selection Bias as a Specification Error", *Econometrica*, 47, 153-61.
- Heckman, J. (1996), "Randomization as an Instrumental Variable Estimator", *Review of Economics and Statistics*, 56,336-341.
- Heckman, J., Ichimura, H. and Todd, P. (1998), "Matching as an Econometric Evaluation Estimator", *Review of Economic Studies*, 65(2), 261-294.
- Honore, B.E. and J.L. Powell, " Pairwise Difference Estimators of Censored and Truncated Regression Models ", *Journal of Econometrics*, Vol. 64, 1994:241-278.
- Horowitz, J.L., "A Smoothed Maximum Score Estimator for the Binary Response Model", *Econometrica*, Vol. 60, No.3, 1992: 505-532.
- Ichimura, H. "Semiparametric Least Squares Estimation of Single Index Models (SLS) and Weighted SLS Estimation of Single Index Models." *Journal of Econometrics*, 58, 71-120,1993
- Imbens, G. and Angrist, J. (1994), "Identification and Estimation of Local Average Treatment Effects", *Econometrica*, 62(2), 467-75.
- Imbens, G. and W. Newey (2009), "Estimation and Identification of Triangular Systems without Additivity" *Econometrica*, 77, 1481-1512.
- Klein, R.W. and R.H. Spady (1993), " An Efficient Semiparametric Estimator for Binary Response Models", *Econometrica*, Vol. 61, No.2, 387-422.
- LaLonde, R. (1986), "Evaluating the Econometric Evaluations of Training Programs with Experimental Data", *American Economic Review*, 76, 604-620.
- Manski, C. (1975), "Maximum Score Estimation of the Stochastic Utility Model of Choice", *Journal of Econometrics*, Vol. 3, 1975: 205-228
- McFadden, (1973), "Conditional Logit Analysis of Quantitative Choice Behaviour", *Frontiers in Econometrics*.
- Mroz, T. A. (1987), 'The sensitivity of an empirical model of married women's hours to work economic and statistical assumptions' *Econometrica* 55: 765--799.
- Newey, W.K., J.L. Powell, and F. Vella (1999). Nonparametric Estimation of Triangular Simultaneous Equations Models, *Econometrica*, 67, 565-603.
- Newey, W.K., J.L.Powell and J. Walker (1990), "Semi-parametric Estimation of Selection Models' *American Economic Review*, May, 324-28.
- Powell, J. (1994): "Estimation of Semiparametric Models." *Handbook of Econometrics, Volume 4*. eds. R.F. Engle and D.L. McFadden, 2443-2521
- Powell, J. (1984) " Least Absolute Deviations Estimation for the Censored Regression Model", *Journal of Econometrics*, 303-325.
- Powell, J. (1986) " Symmetrically Trimmed Least Squares Estimation for Tobit Models", *Econometrica*, 1435-1460
- Rosenbaum, P. and Rubin, D.B. (1983), "The Central Role of the Propensity Score in Observational Studies for Causal Effects", *Biometrika*, 70, 41-55.
- Smith, J. and Todd, P. (2005), "Does Matching Overcome LaLonde's Critique of Nonexperimental Estimators?", *Journal of Econometrics*, February.