Readings in Statistics and Econometrics 2015: Causality

Organizer: Hedibert Freitas Lopes

In this First Readings in Statistics and Econometrics we will study and discuss, through a series of well established papers, the broad topic of causality. **Annotated bibliography:** Links to textbooks and edited books, special issues, articles with discussion and web material: slides of lectures, discussion of causality, video lectures and more. **Only articles and book chapters**.

Outline of the lectures

1. September 29th – Hedibert Lopes – INSPER
   Haavelmo (1943) The statistical implications of a system of simultaneous equations. Econometrica, 11, 1-12. Slides of the lecture
2. October 6th – Hedibert Lopes – INSPER
   Rubin (1974) Estimating causal effects of treatments in randomized and nonrandomized studies. Journal of Educational Psychology, 56, 688-701. Slides of the lecture
3. October 13th – André Yoshizumi, IME/USP
   Holland (1986) Statistics and causal inference (with discussion). JASA, 81, 945-970. Slides of the lecture
4. October 20th – Paloma Uribe, IME/USP
   Pearl (1995) Causal diagrams for empirical research (with discussion). Biometrika, 82, 669-710. Slides of the lecture
5. November 3rd – Sergio Firpo, EESP/FGV
   Angrist, Imbens and Rubin (1996) Identication of causal effects using instrumental variables (with discussion). JASA, 91, 444-472. Slides of the lecture
6. November 10th – Julio Trecenti, IME/USP
   Dawid (2000) Causal inference without counterfactuals (with discussion). JASA, 95, 407-424. Slides of the lecture
7. November 24th – Manasses Nóbrega, UFABC
   Vansteelandt and Goetghebeur (2003) Causal inference with generalized structural mean models. JRSS-B, 65, 817-835.
8. December 1st – Hedibert Lopes – INSPER
   Heckman and Pinto (2015) Causal analysis after Haavelmo. Econometric Theory, 31,115-151. Slides of the lecture

Books & special issues + articles with discussion (bottom 5 itens)

1. Journal of Econometrics (1988), Volume 39, Issues 1-2
2. Spirtes, Glymour and Scheines (2001) Causation, Prediction, and Search (2nd edition)
3. Gelman and Meng (2004) Applied Bayesian Modeling and Causal Inference from Incomplete-Data Perspectives
4. Dawid (2007) Fundamentals of Statistical Causality
5. Morgan and Winship (2007) Counterfactuals and Causal Inference: Methods and Principles for Social Research (2nd ed)
6. Angrist and Pischke (2008) Mostly Harmless Econometrics: An Empiricist's Companion
7. Pearl (2009) Causality: Models, Reasoning and Inference (2nd Edition)
8. Schroeder (2010) Accounting and Causal Effects: Econometric Challenges
9. Berzuini, Dawid and Bernardinelli (2012) {\em Causality: Statistical Perspectives and Applications
10. Morgan (2013) Handbook of Causal Analysis for Social Research
11. Imbens and Rubin (2015) Causal Inference for Statistics, Social, and Biomedical Sciences: An Introduction
12. Hernan and Robins (2015) Causal Inference
13. Econometric Theory (2015), Volume 31, Issue 01
14. Holland (1986) Statistics and causal inference. JASA, 81, 945-970.
15. Pearl (1995) Causal diagrams for empirical research. Biometrika, 82, 669-710.
16. Angrist, Imbens and Rubin (1996) Identification of causal effects using IVs. JASA, 91, 444-472.
17. Dawid (2000) Causal inference without counterfactuals. JASA, 95, 407-424.
18. Heckman (2005) The scientific model of causality. Sociological Methodology, 35, 1-150.

From the web

Andrew Gelman's blog + Cosma Shalizi's page
The randomized experiment as gold standard?
Resolving disputes between J. Pearl and D. Rubin on causal inference
Philip Dawid's explication of Pearl's model, and two ways of thinking about nonrandom sampling
More on Pearl/Rubin, this time focusing on a couple of points
The Roy causal model?
Why ask why? Forward causal inference and reverse causal questions
Judea Pearl's home + Journal of Causal Inference
Athey and Imbens on Machine Learning
Imbens and Wooldrige: Whats New in Econometrics?
Chris Auld's Remarks on Chen and Pearl (2013) Regression and Causation
Friends don't let friends do IV...but...Friends do let friends do IV
If correlation doesn't imply causation, then what does?