

# Mastering Metrics The Path From Cause To Effect

**David Collier, Gerardo L. Munck**

Mastering 'Metrics Joshua D. Angrist, Jörn-Steffen Pischke, 2014-12-21 From Joshua Angrist, winner of the Nobel Prize in Economics, and Jörn-Steffen Pischke, an accessible and fun guide to the essential tools of econometric research Applied econometrics, known to aficionados as 'metrics, is the original data science. 'Metrics encompasses the statistical methods economists use to untangle cause and effect in human affairs. Through accessible discussion and with a dose of kung fu-themed humor, Mastering 'Metrics presents the essential tools of econometric research and demonstrates why econometrics is exciting and useful. The five most valuable econometric methods, or what the authors call the Furious Five—random assignment, regression, instrumental variables, regression discontinuity designs, and differences in differences—are illustrated through well-crafted real-world examples (vetted for awesomeness by Kung Fu Panda's Jade Palace). Does health insurance make you healthier? Randomized experiments provide answers. Are expensive private colleges and selective public high schools better than more pedestrian institutions? Regression analysis and a regression discontinuity design reveal the surprising truth. When private banks teeter, and depositors take their money and run, should central banks step in to save them? Differences-in-differences analysis of a Depression-era banking crisis offers a response. Could arresting O. J. Simpson have saved his ex-wife's life? Instrumental variables methods instruct law enforcement authorities in how best to respond to domestic abuse. Wielding econometric tools with skill and confidence, Mastering 'Metrics uses data and statistics to illuminate the path from cause to effect. Shows why econometrics is important Explains econometric research through humorous and accessible discussion Outlines empirical methods central to modern econometric practice Works through interesting and relevant real-world examples

*Mastering 'Metrics (ARC)* Joshua D. Angrist, Applied econometrics, known to aficionados as 'metrics, is the original data science. 'Metrics encompasses the statistical methods economists use to untangle cause and effect in human affairs. Through accessible discussion and with a dose of kung fu-themed humor, Mastering 'Metrics presents the essential tools of econometric research and demonstrates why econometrics is exciting and useful. The five most valuable econometric methods, or what the authors call the Furious Five--random assignment, regression, instrumental variables, regression discontinuity designs, and differences in differences-

*Mastering 'metrics* Joshua David Angrist, Jörn-Steffen Pischke, 2021

Mastering metrics Joshua D. Angrist, 2015

**Cause and Effect Business Analytics and Data Science** Dominique Haughton, Jonathan Haughton, Victor S. Y.

Lo, 2025-07-15 Among the most important questions that businesses ask are some very simple ones: If I decide to do something, will it work? And if so, how large are the effects? To answer these predictive questions, and later base decisions on them, we need to establish causal relationships. Establishing and measuring causality can be difficult. This book explains the most useful techniques for discerning causality and illustrates the principles with numerous examples from business. It discusses randomized experiments (aka A/B testing) and techniques such as propensity score matching, synthetic controls, double differences, and instrumental variables. There is a chapter on the powerful AI approach of Directed Acyclic Graphs (aka Bayesian Networks), another on structural equation models, and one on time-series techniques, including Granger causality. At the heart of the book are four chapters on uplift modeling, where the goal is to help firms determine how best to deploy their resources for marketing or other interventions. We start by modeling uplift, discuss the test-and-learn process, and provide an overview of the prescriptive analytics of uplift. The book is written in an accessible style and will be of interest to data analysts and strategists in business, to students and instructors of business and analytics who have a solid foundation in statistics, and to data scientists who recognize the need to take seriously the need for causality as an essential input into effective decision-making.

**Data and the American Dream** Matthew J. Holian, 2021-04-29 This book paints a portrait of social life in America by providing an accessible discussion of empirical economics research on issues such as illegal immigration, health care and climate change. All the studies in this book use the same data source: individual responses to the American Community Survey (ACS), the nation's largest household survey. The author identifies studies that clearly illustrate core econometric methods (such as regression control and difference-in-differences), replicates key statistics from the studies, and helps the reader to carefully interpret the statistics. This book has a companion website with replication files in R and Stata format. The Appendix to this book contains a guide to using the free R software, downloading the ACS and other public-use microdata, and running the replication files, which assumes no background knowledge on the part of the reader beyond introductory statistics. By opening up the hood on how top scholars use core econometric methods to analyze large data sets, a motivated reader with a decent computer and Internet connection can use this book to learn not only how to replicate published research, but also to extend the analysis to create new knowledge about important social phenomena. A more casual reader can skip the online supplements and still gain data-driven insights into social and economic behavior. The book concludes by describing how careful empirical estimates can guide decision making, through cost-benefit analysis, to find public policies that lead to greater happiness while accounting for environmental, public health and other impacts. With its accessible discussion, glossary, detailed learning goals, end of chapter review questions and companion resources, this book

is ideal for use as a supplementary volume in introductory econometrics or research methods courses.

*Critical Junctures and Historical Legacies* David Collier, Gerardo L. Munck, 2022-02-28 Over the past 50 years, scholars across the social sciences have employed critical juncture analysis to understand how social orders are created, become entrenched, and change. In this book, leading scholars from several disciplines offer the first coordinated effort to define this field of research, assess its theoretical and methodological foundations, and use a critical assessment of current practices as a basis for guiding its future. Contributors include stars in this field who have written some of the classic works on critical junctures, as well as the rising stars of the next generation who will continue to shape historical comparative analysis for years to come. *Critical Junctures and Historical Legacies* will be an indispensable resource for social science research methods scholars and students.

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Principles of Econometrics R. Carter Hill, William E. Griffiths, Guay C. Lim, 2018-02-21 Principles of Econometrics, Fifth Edition, is an introductory book for undergraduate students in economics and finance, as well as first-year graduate students in a variety of fields that include economics, finance, accounting, marketing, public policy, sociology, law, and political science. Students will gain a working knowledge of basic econometrics so they can apply modeling, estimation, inference, and forecasting techniques when working with real-world economic problems. Readers will also gain an understanding of econometrics that allows them to critically evaluate the results of others' economic research and modeling, and that will serve as a foundation for further study of the field. This new edition of the highly-regarded econometrics text includes major revisions that both reorganize the content and present students with plentiful opportunities to practice what they have read in the form of chapter-end exercises.

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