

Giacomo Petrillo, Florence, 2023-01-13

Typographical errors in "CAUSAL INFERENCE for Statistics, Social, and Biomedical Sciences—An Introduction" by Imbens and Rubin, first edition (2015), ISBN 978-0-521-88588-1

## PART I

### Introduction

#####

Page 37, equation 3.7:  $\Pr(W|X, Y(0), Y(1), X) = \dots$   
 ~~~ remove this X

Next equation:  $p_2(X, Y(0), Y(1)) = p_2(X, Y(0), Y(1)) = 1/2,$   
 ~~~ replace 2 with 1

.....

Page 39, equation 3.8:

$$\Pr(W|X, Y(0), Y(1)) = c \cdot \sum_{i=1}^N q(X_i)^{W_i} \cdot (1 - e(X_i))^{1-W_i}$$

~~~~ replace q with e

.....

Page 39, bottom:

$$e(x) = E_{SP}[f(1|Y_i(0), Y_i(1), X_i, \phi) f(Y_i(0), Y_i(1) | X_i, \theta) | X_i = x]$$

~~~~~ delete

$e(x)$  is here a function of  $\phi$ , a dependence that we usually suppress [...]  
 ~~ add: "and theta"

## PART II

### Classical Randomized Experiments

#####

#### CHAPTER 4

##### A Taxonomy of Classical Randomized Experiments

=====

Page 52, near end of section:

If the covariates defining  $B_i$  corresponds to substantive information  
 ~~~ delete

#### CHAPTER 5

##### Fisher's Exact P-Values for Completely Randomized Experiments

=====

Page 63:

This corresponds to a p-value of  $16/20 = 0.80$   
 ~~~ delete

[...] for this statistic for any values of the data is  $2/20 = 0.10$   
 ~~~ delete

In general in this book there are often stray spaces after the decimal point or thousands comma.

.....

Page 65, after equation 5.2:

and the frequency distributions of  $Y_i(0)$  and  $Y_i(1)$  have few outliers  
 ~ r

.....

Page 68:

A rich class of possible test statistics with a form very different from a simple difference of averages outcomes  
 ~~~ delete

.....

Page 73, both captions:

Additive model with normal outcomes  $T_{dif}(-)$ ,  $T_{median}(-)$ ,  $T_{rank}(. . .)$   
 ~~~ use multiple dashes

.....

Page 74, caption:

Multiplicative model  $T_{dif}(-)$ ,  $T_{median}(-)$ ,  $T_{rank}(. . .)$   
 ~ add "Tlog(-.)"

.....

Page 75:

for  $C \in \{-3, -2.75, -2.50, . . . , 1.00\}$   
 ~~~

where we get p-values larger than 0.05 is  $[-1.44, 0.06]$   
 ~~~ ~~~

we get p-values equal to or larger than 0.05 is  $[-2.00, -0.00]$   
 ~~~ ~~~

## CHAPTER 6

### Neyman's Repeated Sampling Approach to Completely Randomized Experiments

Page 87, top equation:

$$EW[\hat{t}_{dif}|Y(0), Y(1)] = 1/N \sum_{i=1}^N (EW[W_i] \cdot Y_i(1) / (Nt/N) - EW[1-W_i] \cdot Y_i(0) / (Nc/N))$$

~~~~ ]

.....

Page 89, equation 6.4:

$$(Y_i(1) - \bar{Y}(1)) \cdot (Y_i(0) - \bar{Y}(0))$$

~~~~

.....

Page 95, end of each equation:

$$0.0311^2$$

~~~~

$$0.0305^2$$

~~~~

$$0.0312^2$$

~~~~

.....

Page 97, equation:

$$[\dots] = -0.2154 / 0.0311 = 6.9.$$

~~~~

.....

Page 98, section 6.7:

Wneyman is unbiased for the sampling variance of the estimator  $\hat{\tau}_{dif}$  for the super-population, as opposed to the finite sample, average treatment  
~~~~ excess space  
effect.

.....

Page 99, equations:

$$\sigma_c^2 = V_{sp}(Y_i(0)) = \text{Esp}[(Y_i(0) - \text{Esp}[Y_i(0)])^2],$$

~~~~ ]

$$\sigma_t^2 = V_{sp}(Y_i(1)) = \text{Esp}[(Y_i(1) - \text{Esp}[Y_i(1)])^2].$$

~~~~ ]

.....

Page 103, table 6.2: many stray spaces in the last column.

## CHAPTER 7

## Regression Methods for Completely Randomized Experiments

=====

Page 117, center:

$$\tau(x) = \text{Esp}(Y_i(1) - Y_i(0) | X_i = x),$$

.....

Page 124:

$$\text{Esp}[Y_i | X_i = x, W_i = t] = \alpha + \tau_{sp} \cdot t + \beta'x,$$

.....

Page 126, equation 7.5:

$$\text{Esp}[Y_i | X_i = x, W_i = w] = \alpha + \tau \cdot t + \beta'x + w \cdot (x - \mu_X) \gamma.$$

.....

Page 130, first equation:

$$\text{Esp}[Y_i | X_i = x, W_i = w] = \alpha + \tau \cdot w + x\beta + w \cdot (x - \mu_X) \gamma',$$

.....

Page 137, first equation:

$$-W_i \cdot (X_i - \mu_X)(\beta t - \beta c)^2]$$

Second to last equation:

$$\times (Y_{i\text{obs}} - \alpha - \tau \cdot (W_i - p) - \beta'(X_i - \mu_X) - \gamma'(X_i - \mu_X) \cdot W_i)^2.$$

.....

Page 138, first equation:

$$y - \alpha - \tau \cdot (w - p) - (x - \text{Esp}[X_i]) \beta - \gamma'(x - \text{Esp}[X_i]) \cdot t$$

Equation A.1:

$$N((0 \ 0 \ 0 \ 0), \Gamma^{-1} \Delta (\Gamma')^{-1})$$

~~~~  $\Gamma$  is symmetric, remove the transpose. It is not technically wrong but it's confusing.

.....

Page 139, first line:

element of the matrix  $\Gamma^{-1}\Delta(\Gamma')^{-1}$   
 ~~~

.....

Page 140:

is given by  $\Gamma^{-1}\Delta(\Gamma')^{-1}$  as given in (A.1).  
 ~~~ ~~~

partition  $\Gamma^{-1}\Delta(\Gamma')^{-1}$  as  
 ~~~ ~~~

$V = \Gamma^{-1}\Delta(\Gamma')^{-1} = \dots$   
 ~~~ ~~~

## CHAPTER 8

### Model-Based Inference for Completely Randomized Experiments

=====

Page 147, last paragraph: lots of stray spaces after decimal points.

.....

Page 153:

Step 1: Derivation of  $f(Y_{\text{mis}}|Y_{\text{obs}}, W, \theta)$  First we combine the conditional  
 ~~~~~  
 distribution, the conditional distribution  
 ~~~~~

as the product of these two vectors:  
 ~~~~~ distributions

.....

Page 159, bottom line:

has a Gaussian posterior distribution with mean equal  
 ~~~

.....

Page 161, last equation, in the covariance matrix: element 2,4 (33.2) is not equal to element 4,2 (0). And there are stray spaces after decimal points.

.....

Page 171:

If the prior distribution for  $\theta$  factors into a function of  $(\alpha_c, \beta_c, \sigma_c^2)$   
 ~~~~~  
 and a function of  $(\alpha_t, \beta_t, \sigma_t^2)$ , then we can factor the posterior  
 ~~~~~

distribution into a function of  $(\alpha_c, \beta_c, \sigma^2)$  and a function of  $(\alpha_t, \beta_t, \sigma^2)$ ,

Remove the  $\alpha$ s.

.....

Page 175, table 8.6:

| Mean Effect | 0.25 quant  | 0.50 quant  | 0.75 quant  |
|-------------|-------------|-------------|-------------|
| Mean (S.D.) | Mean (S.D.) | Mean (S.D.) | Mean (S.D.) |
| 1.79 (0.63) | 1.79 (0.63) | 1.79 (0.63) | 1.79 (0.63) |
| 1.78 (0.49) | 0.63 (0.35) | 1.63 (0.55) | 3.07 (0.64) |
| 1.57 (0.50) | 0.42 (0.34) | 1.40 (0.55) | 2.89 (0.63) |
| 1.57 (0.74) | 0.25 (0.30) | 1.03 (0.53) | 1.69 (0.72) |

To be compared to pages 175–176 in text:

The posterior mean of  $\tau_{fs}$  is equal to 1.80, with a posterior standard

The posterior mean for the average effect,  $\tau_{fs}$ , is now 1.78, very similar to the 1.80 from before.

the posterior standard deviation for the average effect  $\tau_{fs}$  is substantially lower, 0.44.

The posterior means for the quantile effects are fairly different from those reported in the first row of the table, ranging from 1.38 for the

0.25 quantile to 2.19 for the 0.75 quantile.

The posterior mean for the average effect is now 1.60 with a posterior standard deviation equal to 0.47. The posterior means for the quantile effects range from 1.03 for the 0.25 quantile to 2.15 for the 0.75 quantile.

The posterior mean for the average effect is now 1.57, with a posterior standard deviation of 0.75. The posterior mean for the 0.25 quantile is much lower in this model, equal to 0.26.

.....

Page 179, section A.3:

given  $Z$  is such that the distribution of  $\sigma^{-2} \cdot (S^2 + \sum_i (Z_i - \mu)^2 / (M+N))$   
 ~~~ stray parenthesis

CHAPTER 9

Stratified Randomized Experiments

=====

Page 188:

9.2 THE TENNESSEE PROJECT STAR DATA  
 ~~~ SS

.....

Page 192, section 9.3.2:

of strata, and  $N(j)$ ,  $N_{cj}$ , and  $N_{t(j)}$  the total number of units,  
 ~~~ (j)

.....

Page 197, bottom:

The value of the statistic in the sample is 0.224.  
 ~~~

as large as 0.224, is  $p = 0.034$ ,  
 ~~~

.....

Page 200, second equation: add parenthesis around the product, to keep out the term  $P(j)!$ . Same for third equation.

Third equation: the second product endpoint is  $P(j) - 1$  instead of  $S_j - 1$ .

.....

Page 203, last equation: stray space after decimal point.

.....

Page 206, theorem 9.1:

Then, for estimands  $\tau_*$  and  $\tau_w$  defined in (9.3)  
 ~~~  $\omega$

Equation 9.5:

$Y_{iobs} = \tau \cdot W_i \cdot B_i(j) / (N(j)/N) + \dots$

~~~~ J ~~~~ J

.....

Page 207, section 9.6.2:

$$\hat{tols} = 0.238 \text{ (s.e. } 0.103)$$

~~~~                  ~~~~

$$\hat{tols}_{inter} = 0.241 \text{ (s.e. } 0.095)$$

~~~~                  ~~~~

.....

Page 208, equation 9.6:

$$(Y_i(0) \ Y_i(1)) \mid B_i(j), \theta \sim N(\dots)$$

~~~~~ Bi(j) = 1

Next paragraph:

vector is  $\theta = (\mu_c(j), \mu_t(j), \sigma_c^2(j), \sigma_t^2(j), w = 0, 1, j = 1, \dots, J)$ .

~~~~~ delete

Last equation:

- replace  $\sigma_c \sigma_t$  with  $\eta_c \eta_t$
- add t subscript to the last element of the mean vector

Bottom line: add  $\rho$  to the parameter vector.

.....

Page 211-212:

The proportion of women ( $G_i = f$  types) in the population is  $p$ . [...] Out of this sample of size  $N$ , we randomly draw  $N_t = q \cdot N$  units to receive the active treatment and  $N_c = (1 - q) \cdot N$  units to receive the control treatment.

and the remaining  $N_c(f) = (1 - p) \cdot q \cdot N$  are assigned

~~~~~  $p(1 - q)$

In the second subsample  $N_t(m) = p \cdot (1 - q) \cdot N$  units

~~~~~  $(1 - p)q$

and the remaining  $N_t(m) = (1 - p) \cdot (1 - q) \cdot N$

~~~~ c

$$\hat{t}_{strat} = N(f)/N \cdot \hat{t}_{dif}(f) + N(m)/N \cdot \hat{t}_{dif}(m) = q \cdot \hat{t}_{dif}(f) + (1 - q) \cdot \hat{t}_{dif}(m).$$

~~~~ p                          ~~~~ p

$$V_{sp}(\hat{t}_{strat}) = q/N \cdot (\sigma_t^2(f)/p + \sigma_c^2(f)/(1-p)) + (1 - q)/N \cdot (\sigma_t^2(m)/p + \sigma_c^2(m)/(1-p)).$$

~~~~  $p^2$                   ~~~~ q                  ~~~~ q                  ~~~~~  $(1-p)^2$                   ~~~~ q                  ~~~~ q



$$N \cdot (V_{sp}(\hat{\tau}_{dif}) - V_{sp}(\hat{\tau}_{strat})) = q(1-q) \cdot ((\mu_c(f) - \mu_c(m))^2 + (\mu_t(f) - \mu_t(m))^2) \geq 0.$$

~~~~~ p (1 - p) (I guess)

.....

Page 213, appendix A:

The  $P(j)$  teachers can be assigned to the  $P(j)$  classes in  $P(j)$  different  
 ~ ~ !

.....

Page 214, first and 4th equation: add parentheses to keep  $P(j)!$  out of the product.

.....

Page 215, near the top:

and  $\tau_{sp}(j) = E_{sp}[Y_i(1) - Y_i(0) | B_i(j) = 1]$ , and where  
 ~~~~ remove subscript

.....

Page 216, first line:

because  $E[W_i | B_{i1}, \dots, B_{ij}] =$   
 ~~~ (1)

Below first equation:

Because  $\Pr(W_i = 1) = \sum_{j=1}^J q(j) \cdot e(j)$ , and  $\Pr(B_i(j) = 1 | W_i = 1) =$   
 ~~~ Pr ~~~ Pr

Second equation:

$\psi(Y_{obs}, W_i, B_{i1}, \dots, B_{ij}, \hat{\tau}_{ols}, \hat{\gamma}_{ols})$   
 ~~~ (1)

Third equation, second vector component:

$b_j \cdot (y - \tau \cdot (w - \sum_{j=1}^J e(j) \cdot b_j) - \sum_{j=1}^J \gamma(j) \cdot b_j)$   
 ~~~ this j refers, I guess, to the index of  $\gamma$ , but it's unclear

Fourth equation:

$\sqrt{N} \cdot (\hat{\tau}_{ols} - \tau^* \hat{\gamma} - \gamma^*) \xrightarrow{d} N((0 \ 0 \ 0), \Gamma^{-1} \Delta (\Gamma')^{-1})$   
 ~~~~~~ put ols in superscript instead of subscript  
 ~~~ add ols superscript  
 ~~~~~~ add continuation dots between  
 last two zeros  
 ~~~ delete transpose

Last equation:

$$\psi(Y_{iobs}, W_i, B_{i1}, \dots, B_{i(j)}, \tau, \gamma)$$

~~~~ (1)

$$pt$$

$$\sim e(1)$$

.....

Page 217:

the (1,1) element of  $\Gamma^{-1}\Delta(\Gamma')^{-1}$  is equal to

~~~~

## CHAPTER 10

### Pairwise Randomized Experiments

=====

Page 222, first equation:

$$Y_{j,B(1)} \text{ if } W_{j,A} = 0.$$

~~~~ delete i

.....

Page 226, below equation 10.1:

By unbiasedness of the within-pair estimators,  $\hat{\tau}$  is unbiased

~~~~ "dif" superscript

for the sample average treatment effect,  $\tau_S$ .

~~~~ fs

.....

Page 227, theorem 10.1:

$$(Y_{j,A(0)} + Y_{j,A(1)} - (Y_{j,B(0)} + Y_{j,B(1)}))^2,$$

~~~~ enlarge outer parentheses

Last equation of theorem:

$$(\tau_{\text{pair}(j)} - \tau)^2$$

~~~~ "fs" subscript

Last equation:

$$= 13.4,$$

~~~~

.....

Page 228: stray space after the decimal point in all numbers.

Equations 10.2 and 10.3: add superscript "dif" to  $\hat{\tau}$ .

.....

Page 236, first equation:

$$VW(\hat{\tau}) =$$

~~ "dif" superscript

Second equation:

$$(\hat{\tau}_{\text{pair}(j)} - \hat{\tau})^2$$

~~ "dif" superscript

.....

Page 237, first equation:

$$(\tau_{\text{pair}(j)} - \tau_S)^2$$

~~~ fs

.....

Page 239: three occurrences of  $\Gamma^{-1}\Delta(\Gamma')^{-1}$  to be replaced with  $\Gamma^{-1}\Delta\Gamma^{-1}$ .

.....

## CHAPTER 11

### Case Study: An Experimental Evaluation of a Labor Market Program

=====

Page 241:

The randomization did use demographics and labor market histories.

To be compared with page 247, bottom:

This is not unexpected: the fact that the randomization was done without regard to the pre-treatment variables implies that,

Maybe there's a missing "not" in "did use demographics" above?

## PART III

### Regular Assignment Mechanisms: Design

#####

Page 261, last equation:

$$(Y_{i\text{mis}} | W_i = w, X_i) \sim (Y_{i\text{mis}} | W_i = 1-w, X_i), \text{ for } i=1, \dots, N.$$

~~~~~ obs

.....

Page 274, fourth equation:

$$N \cdot (1-\hat{e}(X_i))^{-1} / \sum_{j:W_j=0} (1-\hat{e}(X_i))^{-1} \quad \text{if } W_i = 0,$$

~~ "c" subscript                      ~ missing parenthesis

$N \cdot \hat{e}(X_i)^{-1} / \sum_j W_j = 1 \hat{e}(X_i)^{-1}$  if  $W_i = 1$ .  
 ~ "t" subscript

.....

Page 275, near the bottom:

Who should we use as a match for the thirty-year-old woman with two children and four months of work experiments  
 ~~~~~ experience

CHAPTER 13  
 Estimating the Propensity Score  
 =====

Page 283, top paragraph:

operationalize as some of the conventional goodness-of-fit measures,  
 ~~~ .

Second paragraph:

of the covariates to enter linearly into specification  
 ~ the

Third paragraph:

score, and (ii) balance assesments of the estimated  
 ~~~ SS

.....

Page 284, section 13.2:

(Reinisch, Sanders, Mortenson, and Rubin, 1995).  
 ~~~ e

.....

Page 285, section 13.3:

As a result, it is is not always feasible  
 ~~~~

.....

Page 288, end of section:

ratio statistic of  $CL = 1$  and  $CQ = 2.71$ , corresponding  
 ~~~

.....

Page 294:

2. Split Blocks That Are Both Inadequately Balanced and Amenable to Splitting [...] to propensity score values in  $([b_{j-1}, b'_j])$  and in  
 ~~~ stray bracket

.....

Page 295:

For the second block with boundary values  $0.06$  and  $0.9252$ ,  
 ~~~ ~~~

.....

Page 296, section 13.7:

One problem when conducting this assesment is the large amount  
 ~~~ ss

.....

Page 300, section 13.8:

two columns for the two overall tests, and one for the  
 ~~~~~ delete

.....

Page 302:

The Q-Q plot closely follows the  $45^\circ$  line.  
 ~~~ superscript zero, replace with °

.....

Page 303:

for the proposed specification,  $-1.627.7$  for the linear specification,  
 ~~~ ,

## CHAPTER 14

### Assessing Overlap in Covariate Distributions

=====

Page 310, section 14.2:

between the sample, rather than between the sample covariate distributions,  
 rather than between the population covariate distributions,  
 ~~~~~

.....

Page 312, equation 14.4:

$= \ln(\sigma) - \ln(\sigma)$ .

~~~~ c

Second half:

or for values of  $x$  greater than  $F_{\alpha/2}^{-1}(1 - \alpha/2)$   
~~~~ c

.....

Page 313, equations 14.6 and 14.7: stray spaces after decimal points.

.....

Page 317, section 14.5:

we focused on differences between the covariate and estimated  
~~~~~ of

.....

Page 318, near the top:

we focus on a threshold of  $lu = 0.1$ ,  
~~~~

Section 14.6:

in Chapter 13, at  $CL = 1$  and  $CQ = 2.71$ .  
~~~~

.....

Page 319, second paragraph:

and  $\hat{c}0.05$   $\pi0.05$ , and the proportions of control units and treated outside  
the  $0.025$  and  $ct 0.975$  quantiles of the covariate distributions for both  
the control and treated units, respectively.

Fix this sentence.

.....

Page 321, figures: replace X label "Linearized Propensity Score" with "lpbc420."

.....

Page 334, figures: replace "the linearized propensity score" in the caption  
with "earnings in 1975."

CHAPTER 15

Matching to Improve Balance in Covariate Distributions

=====

Page 339:

with analogous definitions for  $\hat{F}_t(\cdot)$  and  $\hat{f}_t^{-1}(\cdot)$ .

.....

Page 342, bottom line:

in the propensity score itself because typically this  
 ~~~~~ delete

.....

Page 344:

pre-specified  $d_{max}$ , say  $d_{max} = 0.1$ . In practice, this  
 ~~~~~

.....

Page 345, section 15.5:

deals with special cases where more-precise properties  
 ~~~~~

.....

Page 346, equation 15.1:

$$pbr(\gamma) = 100 \times (\mu_t - \mu_{0M})\beta / (\mu_t - \mu_c)\beta.$$

.....

Page 347, last equation:

$$(\mu_t - \mu_{cA})\gamma = c_A \cdot (\mu_t - \mu_c)\gamma = \dots$$

.....

Page 348:

in the original sample,  $Z_i | W_i = 0 \sim N(0, c_0 \cdot 1K, IK)$ ,  
 ~~~~~ delete

## CHAPTER 16

### Trimming to Improve Balance in Covariate Distributions

Page 360, near the top:

the true value of the propensity score equal to  $e(X_i) = 0.999$ .  
 ~~~~~

is in the treatment group is, by definition,  $e(X_i) = 0.999$ .



Hence, among units with  $e(X_i) = 0.999$ ,

.....

Page 363:

and let  $e(x) = N_t(x)/N(x)$   
 ~~~~~ I think it's  $Esp[\cdot]$  of this

.....

Page 369, title of Table 16.3:

Connors Right Heart Catherization Data  
 ~ te

.....

Page 370, title of Table 16.4:

for Connors Right Heart Catherization Data  
 ~ te

Table 16.4 heading:

Controls ( $N_c = 2, 252$ ) Treated ( $N_t = 1, 867$ )  
 ~~~~~ ~~~~~

.....

Page 373, title of Table 16.5:

Connors Right Heart Catherization Data  
 ~ te

PART IV  
 Regular Assignment Mechanisms: Analysis  
 #####

CHAPTER 17  
 Subclassification on the Propensity Score  
 =====

Page 377:

assumptions of individualistic assignment and  
 ~~~ n

.....

Page 385, section 17.4:



We use the cutoff values  $t_{max} = 1.96$ ,

~~~~

.....

Page 386, end of section:

and five subclasses reduces this to  $0.04$ ,

~~~~

.....

Page 394, second equation:

$$\hat{t}_{strat} = 1/N \sum_{i=1}^N W_i \cdot Y_{iobs} \cdot \lambda_i - \dots$$

~ "strat" superscript

## CHAPTER 18

### Matching Estimators

=====

Page 411:

specific, assume that the correlation coefficient is equal to  $\rho = 0.9$ ,

~~~~

regressor  $X_3 = (X_1 - \rho \cdot X_2) / \sqrt{1 - \rho^2} \approx (X_1 - 0.9 \cdot X_2) / \sqrt{0.19}$ .

~~~~

.....

Page 414:

average treatment effect for the treated of  $+0.8$  employees.

~~~~

.....

Page 421–423: many stray spaces after decimal points (in text and tables).

.....

Page 424, section 18.9:

either because we match and replacement control units  
~~~~ with

.....

Page 425, after equation 18.18:

Now that we are matching with replacement, an important variable is the number of times each control unit is used as a match – let us call this

$$L(i) = \sum_{j=1}^N 1_{j \in M_i c}$$

~~~~~  $1_{i \in M_j c}$  (swap  $i$  and  $j$ )

See section 18.10 below:

To see this, consider the case where we match each treated unit to  $M$  controls. Let  $Mic$  represent the set of matches for unit  $i$ , with cardinality  $\#Mic = M$ .

.....

Page 426, first equation:

$j \in Mc(i)$   
 ~~~~~ move to subscript without parentheses

Equation 18.20: fix the subscript.

Next equation:

$Mc = \{mic,1, mic,2, \dots, miM\}$ .  
 ~~~~~ c,M

.....

Page 427, end of section:

again letting  $Mc(i)$  denote the set  
 ~~~~~ move to subscript without parentheses

Equation after 18.22 and 18.23:

$mi = \arg \min_{i':Wi'=0} |Xi'-Xi|$ ,  
 ~~~~~

Consider defining (in the preamble)

`\DeclareMathOperator*\argmin{\arg\,min}`

instead of using `\arg\min_{...}`, for a more conventional formatting.

.....

Page 428, section 18.12:

Because we are primarily interested in the effect of the minium wage  
 ~~~ m

with replacement, using the Mahalanobus metric  
 ~~~ i

.....

Page 430:

effect for the New Jersey restaurants equal to +0. 51 employees.  
 ~~~~~

estimated treatment effect equal to +0. 71 employees.

~~~~

using the pooled 2 · Nt observations, gives an estimate of +0. 79.

~~~~

CHAPTER 19

A General Method for Estimating Sampling Variances for Standard Estimators for Average Causal Effects

=====

Page 438:

This estimator,  $\hat{\tau}$ , is also a natural estimator

~~ "strat" superscript

the estimator for the overall average effect,  $\hat{\tau}$ . The sampling

~~ "strat" superscript

The denominators of the first two terms in the variance are

~~~~~ numerators

.....

Page 439, equation before 19.5:

$$(Sc^2(f)/Nc(f) + St^2(f)/Nt(f) + Sct^2(f)/Nf) \quad \sim (f)$$

$$(Sc^2(m)/Nc(m) + St^2(m)/Nt(m) + Sct^2(m)/Nm) \quad \sim (m)$$

.....

Page 440, first equation, second line:

$$= \text{Esp}[\left(\hat{\tau} - \frac{N(f)}{N(f) + N(m)} \cdot \tau_{sp}(f) + \frac{N(m)}{N(f) + N(m)} \cdot \tau_{sp}(m)\right)]$$

~~ "strat" superscript

Below:

A natural estimator for the sampling variance of  $\hat{\tau}$

~~ "strat" superscript

.....

Page 449: a lot of stray spaces in numbers.

.....

Page 451, bottom line:

of the outcome in the trimmed sample is  $s_Y = 15. 5.$

~~~~

.....

Page 452: a lot of stray spaces in numbers.

.....

Page 455, second to last equation:

$$= 2. \underset{\sim}{9}^2.$$

Last equation:

$$= 1. \underset{\sim}{41}^2,$$

Bottom line:

(which we estimated to be  $1. \underset{\sim}{40}^2$  in

.....

Page 456, second to last equation:

$$\hat{\sigma}_j = 1/(N - K - 2) \\ \underset{\sim}{\sigma} (j)$$

.....

Page 457:

The first and last two subclasses each have approximately  $\underset{\sim}{e}l$

.....

Page 458, third equation:

$$1 \quad \text{if } l_i = j, \quad l_{i'} = i, \\ \underset{\sim}{\text{I think it's } i'}$$

.....

Page 459, fourth equation:

$$\tilde{\sigma} = 1/(N-1) \underset{\sim}{\sum}_{i=1}^N (\tilde{Y}_i(1) - \tilde{Y}_i(0) - \hat{t}_{adj})^2.$$

Next line:

The estimator for the sampling variance of  $\hat{t}_{\text{bias-adj}}$  is then  $\underset{\sim}{\text{"adj" superscript}}$

Next equation:

$$\hat{V}_{\text{bias-adj}} = \dots$$

~~~~~ "adj" superscript

Next equation:

$$\hat{V}_{\text{bias-adj}} = 1.18^2.$$

~~~~~ "adj" superscript

Bottom line:

to create a bootstrap sample of size N, with Ncunits  
 ~~~ space

CHAPTER 20  
 Inference for General Causal Estimands

=====

Page 466, section 20.3.2:

The Lorenz curve  $LY(v)$  for, say, wealth, at a value  $y \in [0,1]$ ,  
 --- ~~~ v

.....

Page 467, equation 20.2:

$$GY = 1 - 2 \int_0^1 LY(y) dy.$$

~~~~~ v  
 ~~~ v

.....

Page 468, bottom line:

Chi-squared distributions with parameters 1 and 0.01 respectively.  
 ~~~

PART V  
 Regular Assignment Mechanisms: Supplementary Analyses

#####

CHAPTER 21  
 Assessing Unconfoundedness

=====

Page 480:

known a priori not to be affected by versus treatment control.  
 ~~~~~~ fix

Page 487, section 21.5.1:

pre-treatment variables  $X_i$  to obtain approximately unbiased

~~~~

.....

Page 488, section 21.5.2:

Let  $\tau_{SP} = E[Y_i(1) - Y_i(0)]$  be the super-population average  
~~~~ sp (lower case)

.....

Page 489: In  $f_{Y_i|W_i=w, X_i=x}(y|w, x)$ , and similar, I'd remove the values in the subscript:  $f_{Y_i|W_i, X_i}(y|w, x)$ .

.....

Page 490, next equation after 21.18:

$= X_{ir} \beta_{tr} + E[X_{ip}|W_i=0, X_{ir} \in X_{jr}] \beta_{tp}$ ,  
~~~~ I think it's  $E[X_{ir}|X_{ir} \in X_{jr}]$

End of section:

selected covariates  $X_{ip}$  with the outcome conditional  
~~~~~ treatment

.....

Page 491:

for winners and losers is  $14.47 - 18.00 = 3.53$   
~~~~ ~~~~

.....

Page 494:

$\hat{\tau}_{spX} = -6.94$  (s.e.=1.20),       $\hat{\tau}_{spXr} = -5.92$  (s.e.=1.16),  
~~~~ ~~~~~

... =  $-0.13$  s.e. = 0.12  
~~~~

... =  $-0.19$  s.e. = 0.11,  
~~~~

.....

Page 498:

$\hat{\tau}_{dif} = \bar{Y}_{tobs} - \bar{Y}_{cobs} = 0.4106 - 0.5349 = -0.1243$ .  
~~~~ ~ ~ ~ ~ drop 1 digit

.....

Page 500:

the fraction treated is  $N_t/N = 0.4675$ , and the survival

~~~~

groups are  $Y_{\text{obs}} = 0.5349$  and  $Y_{\text{obs}} = 0.4106$ , respectively.

~~~~

... =  $[-0.56, 0.44]$ .

~~~~

.....

Page 506, section 22.5:

we can use Fischer's exact p-value approach to obtain

~~~~

PART VI

Regular Assignment Mechanisms with Noncompliance: Analysis

#####

CHAPTER 23

Instrumental Variables Analysis of Randomized Experiments with One-Sided  
Noncompliance

=====

Page 513:

by "secondary" we do not mean temporarily but secondary

~ ar

.....

Page 515:

under the exclusion restriction, the ITT effect

~ i

.....

Page 516:

With all three observed variables binary, there are, in principal,

~~~~ le

.....

Page 517:

that (i) there are no versions of the treatments,

~ hidden?

.....

Page 525:

we can still disentangle the ITT effects by compliance type

~~~~

.....

Page 527, top line:

This assumption implies that the super-population distribution of  $Y_i(0,1)$

~~~~ 0

and so these restrictions have no empirical consequences,

~ e

Moreover, after the drug is approved, physicians

~~~~

.....

Page 529:

the second exclusion restriction, the exclusion

~ c

.....

Page 532:

in general it is not true that  $E[Y_i | W_i = w] = \alpha + \tau \cdot W_i$ .

~~~~~ w

.....

Page 533, first line:

$= E[Y_i(0) | G_i = c] - (E[Y_i(0) | X_i = c] \cdot \pi_c + E[Y_i(0) | G_i = nc] \cdot \pi_{nc})$

~~~~ G<sub>i</sub>

.....

Page 535, first equation, second line:

$= E[v_i | Z_i = 1, G_i = c] \cdot \pi_c = E[Y_i(1) - Y_i(0) - \tau | Z_i = 1, G_i = c]$

~ · π<sub>c0</sub>

.....

Page 537: stray spaces in numbers.

.....

Page 538:



even under the exclusion restriction for noncompliers.

~~~~ n

these data, the first term of the estimand,  $Esp[Y_i(1)|G_i = c]$

~~ 0

as 11, 514 / (11, 514 + 74) = 0. 9936 (s.e. 0.0007).

~~~~ ~~~~ ~~~~

$\hat{\tau}_{pp} = 0. 9988 - 0. 9936 = 0. 0051$  (s.e. 0. 0008),

~~~~ ~~~~ ~~~~ ~~~~

of the local average treatment effect,  $\hat{\tau}_{late} = 0. 0033$ .

~~~~

Given the definition of the compliance types,  $\hat{\tau}_{CU}$  estimates

~~~~ cu

.....

Page 539, end of section:

$\hat{\tau}_{cu} = 0. 9988 - 0. 9859 = 0. 0128$  (s.e. 0. 0024).

~~~~ ~~~~ ~~~~ ~~~~

.....

Page 541:

$C(ITT_Y, ITT_W) = -0. 00000017,$

~~~~

## CHAPTER 24

### Instrumental Variables Analysis of Randomized Experiments with Two-Sided Noncompliance

=====

Page 542:

In many applications this assumption is a plausible one,

~~ l

.....

Page 547:

$ITT_W = \bar{W}_{1obs} - \bar{W}_{0obs} = 0. 3387 - 0. 1928 = 0. 1460,$

~~~~ ~~~~ ~~~~

$V(ITT_W) = s_{W,0}^2/N_0 + s_{W,1}^2/N_1 = 0. 0108^2,$

~~~~

$CI_{0.95}(ITT_W) = (0. 1247, 0. 1672).$

~~~~ ~~~~ ~~~~ ~~~~ drop 1 digit

.....

Page 548:

a drop in annual earnings of \$212.90, and,  
                                       ~~~~ drop 2 digits

CI0.95(ITTearn) = (-0.6010, 0.1752).  
                       ~~~~      ~~~~ drop 2 digits

.....

Page 553, section 24.5.3:

ITTY = Esp[Y(1, D(1)) - Y(0, D(0))]  
               ~~~~ W              ~~~~ W

ITT effect for nevertakers and alwaystaker is zero,  
                                               ~ s

.....

Page 555:

$f(Y_i(1) | G_i = co) = (\pi_a + \pi_c) / \pi_c \cdot f(Y_{obs} | W_{obs} = 1, Z_i = 1) - \pi_a / \pi_c$   
                               ~~~~ at ~~~~ co                              ~~~~ at  
                                       ~~~~ co                                              ~~~~ co

.....

Page 556:

Let  $\tau_{late} = ESP[Y_i(1) - Y_i(0) | G_i = co]$   
                       ~~~~ sp

$\alpha = \pi_{nt} \cdot Esp[Y_i(0) | G_i = nt] + \pi_{co} \cdot Esp[Y_i(0) | G_i = co]$   
           +  $\pi_{at} \cdot Esp[Y_i(1) | G_i = at] - \pi_{at} \cdot \tau_{late}$

.....

Page 557, second equation:

$ESP[\epsilon_i | Z_i = 0] = ESP[Y_{iobs} - \alpha - W_{iobs} \cdot \tau_{iv} | Z_i = z]$   
                                                                               ~~~~ 0  
                                                                               ~~~~ late

Replace  $\tau_{iv}$  with  $\tau_{late}$  in the following lines too.

Third equation: replace  $\tau$  with  $\tau_{late}$ .

Last equation:

$ESP[Y_{iobs} | Z_i] = \alpha + \tau_{late} \cdot ESP[W_{iobs} | Z_i]$ .  
                                               ~~~~ sp

.....

Page 558, equations 1 to 3: replace  $\tau_{iv}$  with  $\tau_{late}$ .

## CHAPTER 25

Model-Based Analysis in Instrumental Variable Settings: Randomized Experiments with Two-Sided Noncompliance

=====

Page 562, table 25.2, column "heart", first row:

0.524  
 ~~~ drop 1 digit

.....

Page 564, table 25.3: stray spaces in numbers.

$\hat{E}[Y_i(1)|G_i = at] = \bar{Y}_{0tobs} = 0.119$  (s.e. 0.025).  
 ~~~

.....

Page 565, first equation:

$\hat{E}[Y_i(1)|G_i=co] = (\hat{E}[Y_{iobs}|Z_i=1, W_{iobs}=1] - \hat{E}[Y_i(1)|G_i=at] \cdot \hat{\pi}_{at} / (\hat{\pi}_{co} + \hat{\pi}_{at})) /$   
 $(\hat{\pi}_{co} / (\hat{\pi}_{co} + \hat{\pi}_{at}))$   
 ~~~ at

... = -0.077 (s.e. 0.054).  
 ~~~ ~~~

.....

Page 566:

...,  $V(ITTW | Y_{obs}, W) = 0.0191^2$ .  
 ~~~ drop 1 digit

.....

Page 569:

$\tau_{late} = 1/N_c \sum_{i:G_i=co} (Y_i(1) - Y_i(0))$ ,  
 ~~~  $c_0$

.....

Page 570, bottom paragraph:

As in the simpler situation of Chapter 8, such an i.i.d specification  
 ~~~ .

.....

Page 572, section 25.4.3:

$f(Y(0), Y(1), W(0), W(1)) | X, \theta$ ,

$f(Y(0), Y(1), W(0), W(1)) | X, Z, \theta$ .

.....

Page 575, near the top:

Moreover, as above, assume that  $f(Y_i(w) | G_i = g, X_i, Z_i, \theta)$ ,

PART VII

Conclusion

#####

CHAPTER 26

Conclusions and Extensions

=====

Page 589:

and rules out unrepresented levels of treatments

in particular, instrumental variables settings.

.....

Page 590:

which we intend to discuss from our perspective.