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the basic tools of applied econometrics allow the data to speak. In addition to econometric essentials, Mostly Harmless Econometrics covers important new extensions – regression-discontinuity designs and quantile regression – as well as how to get standard errors right.

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Joshua Angrist and Jörn-Steffen Pischke explain why fancier econometric techniques are typically unnecessary and even dangerous. *Mostly Harmless Econometrics: An Empiricist's Companion*

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[Mostly Harmless Econometrics | Princeton University Press](#)

Mostly Harmless Econometrics: An Empiricist's Companion. The core methods in today's econometric toolkit are linear regression for statistical control, instrumental variables methods for the analysis of natural experiments, and differences-in-differences methods that exploit policy changes.

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Start by marking “Mostly Harmless Econometrics: An Empiricist's Companion” as Want to Read: ... Not too technical, has plenty of advice for empiricists, quite funny sometimes, too. Works better as a complement, starts out simple but later still assumes quite some basic background in econometrics, naturally so as the problems become harder ...

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Mostly Harmless Econometrics An Empiricists Keeping this in mind, Mostly Harmless Econometrics is an excellent resource for those who have some background in econometrics and are interested in applying their theoretical knowledge to practical problems. I read this as part of my Ph.D. program in economics, and it was incredibly helpful.

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