

## Referências Bibliográficas

- [1] BANG, H.; ROBINS, J. Doubly Robust Estimation in Missing Data and Causal Inference Models. **Biometrics**, v.61, p.962–972, 2005.
- [2] BICKEL, P.; KLASSEN, C.; RITOV, Y. ; WELLNER, J. **Efficient and Adaptive Estimation for Semiparametric Models**. Nova Iorque: Springer-Verlag, 1993.
- [3] BUSSO, M.; DINARDO, J. ; MCCRARY, J. **Finite Sample Properties of Semiparametric Estimators of Average Treatment Effects**, 2009. Disponível em: <[http://www.econ.berkeley.edu/~jmccrary/BDM\\_JBES.pdf](http://www.econ.berkeley.edu/~jmccrary/BDM_JBES.pdf)>. Acesso em: 15 ago. 2009.
- [4] CATTANEO, M. **Efficient Semiparametric Estimation of Multi-valued Treatment Effects**. 2007. Tese (PhD. em Economia) - Department of Economics, University of California, Berkeley.
- [5] CHEN, X.; HONG, H. ; TAMER, E. Measurement Error Models With Auxiliary Data. **Review of Economic Studies**, v.72, p.343–366, 2005.
- [6] CHEN, X.; HONG, H. ; TAROZZI, A. Semiparametric efficiency in GMM models with auxiliary data. **Annals of Statistics**, v.36, n.2, p.808–843, 2008.
- [7] CHEN, X.; LINTON, O. ; KEILEGOM, I. V. Estimation of semiparametric models when the criterion function is not smooth. **Econometrica**, v.71, p.1591–1608, 2003.
- [8] CRUMP, R.; HOTZ, V.; IMBENS, G. ; MITNIK, O. Dealing with Limited Overlap in Estimation of Average Treatment Effects. **Biometrika**, v.96, n.2, p.1–13, 2009.
- [9] EGEL, D.; GRAHAM, B. ; PINTO, C. Inverse Probability Tilting and Missing Data Problems **NBER Working Paper Series**, n.W13981, 2008. Disponível em: <<http://ssrn.com/abstract=1131634>>. Acesso em: 15 ago. 2009.

- [10] FIRPO, S. Efficient Semiparametric Estimation of Quantile Treatment Effects. **Econometrica**, v.75, n.1, p.259–276, 2007.
- [11] FRÖLICH, M. Finite Sample Properties of Propensity-Score Matching and Weighting Estimators. **Review of Economics and Statistics**, v.86, n.1, p.77–90, 2004.
- [12] GEMAM, S.; HUANG, C. Nonparametric Maximum Likelihood Estimation by the Method of Sieves. **The Annals of Statistics**, v.10, n.2, p.401–414, 1982.
- [13] GRENANDER, U. **Abstract Inference**. Nova Iorque: Wiley, 1981.
- [14] HAHN, J. On the Role of the Propensity Score in Efficient Semiparametric Estimation of Average Treatment Effects. **Econometrica**, v.66, n.2, p.315–331, 1998.
- [15] HAHN, J.; TODD, P. ; VANDERKLAUW, W. Identification and Estimation of Treatment Effects with a Regression-Discontinuity Design. **Econometrica**, v.69, n.1, p.201–209, 2000.
- [16] HECKMAN, J.; ICHIMURA, H.; SMITH, J. ; TODD, P. Characterizing Selection Bias Using Experimental Data. **Econometrica**, v.66, n.5, p.1017–1098, 1998.
- [17] HECKMAN, J.; ICHIMURA, H. ; TODD, P. Matching as an Econometric Evaluation Estimator: Evidence from Evaluating a Job Training Program. **Review of Economic Studies**, v.64, p.605–654, 1997.
- [18] HIRANO, K.; IMBENS, G. Estimation of Causal Effects Using Propensity Score Weighting: An Application of Data on Right Hear Catherization. **Health Services and Outcomes Research Methodology** , v.2, p.259–278, 2001.
- [19] HIRANO, K.; IMBENS, G. ; RIDDER, G. Efficient Estimation of Average Treatment Effects Using the Estimated Propensity Score. **NBER Working Paper Series**, n.T0251, 2000. Disponível em: <<http://ssrn.com/abstract=228061>>. Acesso em: 15 ago. 2009.
- [20] HIRANO, K.; IMBENS, G. ; RIDDER, G. Efficient Estimation of Average Treatment Effects Using the Estimated Propensity Score. **Econometrica**, v.71, n.4, p.1161–1189, 2003.

- [21] HORVITZ, D.; THOMPSON, D. A Generalization of Sampling Without Replacement from a Finite Universe. **Journal of the American Statistical Association**, v.47, p.663–685, 1952.
- [22] ICHIMURA, H.; LINTON, O. Asymptotic Expansions for some Semiparametric Program Evaluation Estimators, In: ANDREWS, D.; STOCK, J. (Ed.). **Identification and Inference for Econometric Models**. Cambridge: Cambridge University Press, 2005. cap. 8, p. 149–170.
- [23] IMBENS, G. The Role of the Propensity Score in Estimating Dose-Response Functions. **Biometrika**, v.87, n.3, p.706–710, 2000.
- [24] IMBENS, G.; ANGRIST, J. Identification and Estimation of Local Average Treatment Effects. **Econometrica**, v.61, n.2, p.467–476, 1994.
- [25] IMBENS, G.; NEWHEY, W. ; RIDDER, G. Mean-squared-error Calculations for Average Treatment Effects. **IEPR Working Paper**, n.05.34, 2005. Disponível em: <<http://ssrn.com/abstract=820205>>. Acesso em: 15 ago. 2009.
- [26] IMBENS, G.; WOOLDRIDGE, J. Recent Developments in the Econometrics of Program Evaluation. **Journal of Economic Literature**, v.47, n.1, p.5–86, 2009.
- [27] KANG, J.; SCHAEFFER, J. Demystifying Double Robustness: A Comparison of Alternative Strategies for Estimating a Population Mean from Incomplete Data. **Statistical Science**, v.22, n.4, p.523–539, 2007.
- [28] LUNCEFORD, J.; DAVIDIAN, M. Stratification and Weighting via the Propensity Score in estimation of Causal Treatment Effects: A Comparative Study. **Statistics in Medicine**, v.23, p.2937–2960, 2004.
- [29] MANSKI, C. Nonparametric Bounds on Treatment Effects. **American Economic Review Papers and Proceedings**, v.80, p.319–323, 1990.
- [30] MANSKI, C. **Partial Identification of Probability Distributions**. Nova Iorque: Springer-Verlag, 2003.
- [31] NEUGEBAUER, R.; DER LAAN, M. V. Why Prefer Double Robust Estimates? **Journal of Statistical Planning and Inference**, v.129, p.405–426, 2005.
- [32] NEWHEY, W. Semiparametric Efficiency Bounds. **Journal of Applied Econometrics**, v.5, p.99–135, 1990.

- [33] NEWAY, W. The Asymptotic Variance of Semiparametric Estimators. **Econometrica**, v.62, n.6, p.1349–1382, 1994.
- [34] NEWAY, W. Convergence rates and asymptotic normality for series estimators. **Journal of Econometrics**, v.79, p.147–168, 1997.
- [35] NEWAY, W.; MCFADDEN, D. Large Sample Estimation and Hypothesis Testing, In: ENGLE, R.; MCFADDEN, D. (Ed.). **Handbook of Econometrics**, v.4. Amsterdã: North-Holland, 1994. cap. 38, p. 2111–2242.
- [36] ROBINS, J.; RITOV, Y. Towards a Curse of Dimensionality Appropriate (CODA) Asymptotic Theory for Semi-parametric Models. **Statistics in Medicine**, v.16, p.285–319, 1997.
- [37] ROBINS, J.; ROTNITZKY, A. Semiparametric Efficiency in Multivariate Regression Models with Missing Data. **Journal of the American Statistical Association**, v.90, n.429, p.122–129, 1995.
- [38] ROBINS, J.; ROTNITZKY, A. ; ZHAO, L. Analysis of Semiparametric Regression Models for Repeated Outcomes in the Presence of Missing Data. **Journal of the American Statistical Association**, v.90, n.429, p.106–121, 1995.
- [39] ROBINS, J.; SUED, M.; LEI-GOMEZ, O. ; ROTNITZKY, A. Comment: Performance of Double-Robust Estimators When ‘Inverse Probability’ Weights Are Highly Variable. **Statistical Science**, v.22, n.4, p.544–559, 2007.
- [40] ROSENBAUM, P.; RUBIN, D. The Central Role of the Propensity Score in Observational Studies for Causal Effects. **Biometrika**, v.70, p.41–55, 1983.
- [41] RUBIN, D. Matching to Remove Bias in Observational Studies. **Biometrics**, v.29, p.159–183, 1973.
- [42] RUBIN, D. Assignment to Treatment Group on the Basis of a Covariate. **Journal of Educational Statistics**, v.2, n.1, p.1–26, 1977.
- [43] RUBIN, D. Bayesian inference for causal effects: The Role of Randomization. **Annals of Statistics**, v.6, n.1, p.34–58, 1978.
- [44] SCHARFSTEIN, D.; ROBINS, J. ; ROTNITZKY, A. Adjusting for Non-ignorable Drop-Out Using Semiparametric Nonresponse Models. **Journal**

of the American Statistical Association, v.94, n.448, p.1096–1146, 1999.

- [45] STEIN, C. Efficient nonparametric testing and estimation. In: BERKELEY SYMPOSIUM ON MATHEMATICAL STATISTICS AND PROBABILITY, 3; 1956, Berkeley. **Proceedings...** Berkeley: University of California Press, 1956. p.187–196.