

Introduction to Debiased Machine Learning

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Preparatory Readings

A good introductory reference is the book:

Victor Chernozhukov, Christian Hansen, Nathan Kallus, Martin Spindler, and Vasilis Syrgkanis (2024) *Applied Causal Inference Powered by ML and AI*
<https://arxiv.org/pdf/2403.02467>
Chapters 1, 3, and 4 are especially useful.

A paper that provides a good overview:

Victor Chernozhukov, Denis Chetverikov, Mert Demirer, Esther Duflo, Christian Hansen, Whitney Newey, and James Robins (2018). Double/debiased machine learning for treatment and structural parameters. *The Econometrics Journal* 21(1): C1–C68.
<https://doi.org/10.1111/ectj.12097>

A comprehensive set of references will be included with the outline of the lectures.