



UNIVERSITÀ
DEGLI STUDI
FIRENZE

DiSIA

DIPARTIMENTO DI STATISTICA,
INFORMATICA, APPLICAZIONI
"GIUSEPPE PARENTI"

STATISTICS SEMINAR

PhD Seminar Series "Seminari di Statistica del Dottorato"

FANG HAN

Department of Statistics
University of Washington, Seattle

April 17, 10:30 am

Viale Morgagni, 59, Room 205

NEAREST NEIGHBOR MATCHING

In two landmark *Econometrica* papers, Abadie and Imbens proved that the nearest neighbor (NN) matching estimator of the average treatment effect, when using a fixed number of neighbors, is asymptotically normal but semiparametrically inefficient and bootstrap inconsistent. In this talk, I will show that the same NN matching estimator becomes asymptotically normal, doubly robust, semiparametrically efficient, and bootstrap consistent as long as we force the number of NNs to diverge with the sample size.