

## General

Angrist, Joshua D. & Jorn-Steffen Pischke. 2008. *Mostly Harmless Econometrics: An Empiricist's Companion*. Princeton, NJ: Princeton University Press.

- has excellent discussions of key econometric issues.
- This is very intuitive and helpful for thinking about estimation strategy.
- See <http://www.mostlyharmlesseconometrics.com/> and <http://press.princeton.edu/titles/8769.html>

Asker, John. 2008. Lecture Notes.

- <http://pages.stern.nyu.edu/~jasker/index3.html>

Belsley, D. A. , E. Kuh, & R. E. Welsch. 1980. *Regression Diagnostics: Identifying Influential Data and Sources of Collinearity*. New York, NY: John Wiley and Sons.

Campbell, Donald T. & Julian Stanley. 1963. *Experimental and Quasi-Experimental Designs for Research*. Boston: Houghton Mifflin Company.

Davidson, Russell & James G. Mackinnon. 1993. *Estimation and Inference in Econometrics*. New York: Oxford University Press.

DeGroot, Morris H. & Mark J. Schervish. 2001. *Probability and Statistics*: Addison Wesley.

Greene, William H. 2008. *Econometric Analysis*. Englewood Cliffs, NJ: Prentice Hall.

- Standard econometric text. Good introductory overview.
- the latest version is amazing in the breadth of its coverage
- it includes many examples and practical advice
- This is my deeper go-to reference
- See <http://pages.stern.nyu.edu/~wgreene/Text/econometricanalysis.htm>

Imbens, Guido & Jeffrey Woolridge. 2007. What's New In Econometrics Lecture Notes: National Bureau of Economic Research.

- <http://www.nber.org/minicourse3.html>

Johnston, John & John DiNardo. 2001. *Econometric Methods*: Irwin-McGraw Hill.

Kennedy, P. 1998. *A Guide to Econometrics*. Cambridge, MA: MIT Press.

- Less technical, but presents the material in an intuitive fashion.
- Always the book to go to first.
- This is my quick go-to reference that gives great overviews and cites
- Easy to use and read.

King, Gary, Robert Keohane, & Sidney Verba. 1994. *Designing Social Inquiry*. Princeton NJ: Princeton University Press.

- clearly makes the case that large and small n studies adhere to the same logic. Great intuitive explanations of mathematical concepts

Pakes, Ariel. 2003. Common Sense and Simplicity in Empirical Industrial Organization. *National Bureau of Economic Research Working Paper*, 10154.

Reiss, Peter & Frank A. Wolak. 2007. Structural Econometric Modeling: Rationales and Examples from Industrial Organization, *Handbook of Econometrics*: Elsevier.  
- <ftp://zia.stanford.edu/pub/papers/reisswolak.pdf>

User groups for econometric software packages

<http://www.mathworks.com/matlabcentral/>

<http://www.r-project.org/>

<http://support.sas.com/usergroups/index.html>

<http://www.stata.com/statalist/>

Sutton, Robert I. & Barry M. Staw. 1995. What Theory Is Not. *Administrative Science Quarterly*, 40: 371-84.

Winship, Christopher & Stephen L. Morgan. 1999. The Estimation of Causal Effects from Observational Data. *Annual Review of Sociology*, 25(659-706).

Wonnacott, Ronald J. & Thomas H. Wonnacott. 1979. *Econometrics*. New York: Wiley & Sons.

Wooldridge, Jeffrey. 2002. *Econometric Analysis of Cross Section and Panel Data*. Cambridge, MA: Cambridge University Press.

- Great reference on panel models.
- Like the explicit focus on panel data and solutions to endogeneity
- More in depth, often too complex, but sections can be skipped, and there is much good intuition.
- Only decent text covering panel methods in depth.

## Panel

Arellano, Manuel & Stephen Bond. 1991. Some Tests of Specification for Panel Data: Monte Carlo Evidence and an Application to Employment Equations. *Review of Economic Studies*, 58(2): 277-98.

Hsiao, Cheng. 2003. *Analysis of Panel Data*. New York: Cambridge University Press.

Stock, James H. & Mark W. Watson. 2008. What's New In Econometrics - Time Series, Lecture Notes: National Bureau of Economic Research.

- [http://www.nber.org/minicourse\\_2008.html](http://www.nber.org/minicourse_2008.html)

Wooldridge, Jeffrey. 2002. *Econometric Analysis of Cross Section and Panel Data*. Cambridge, MA: Cambridge University Press.

- Great reference on panel models.
- Like the explicit focus on panel data and solutions to endogeneity
- More in depth, often too complex, but sections can be skipped, and there is much good intuition.
- Only decent text covering panel methods in depth.

## Survival/Failure

Allison, Paul D. 1995. *Survival Analysis Using SAS: A Practical Guide*. Cary, NC: SAS Institute.  
- <http://www.statisticalhorizons.com/>

Allison, Paul D. 1984. *Event History Analysis: Regression for Longitudinal Event Data*. Beverly Hills, CA: Sage.  
- <http://www.statisticalhorizons.com/>

Collet, David. 2003. *Modeling Survival Data in Medical Research*. New York, NY: Chapman & Hall.

Kalbfleisch, Jack D. & Ross L. Prentice. 2002. *The Statistical Analysis of Failure Time Data*. New York: Wiley.

Singer, Judith D. & John B. Willet. 2003. *Applied Longitudinal Data Analysis: Modeling Change and Event Occurrence*. New York: Oxford University Press.  
- <http://gseacademic.harvard.edu/alda/>

Tuma, Nancy B. & Michael T. Hannan. 1985. *Social Dynamics: Models and Methods*. Orlando, FL: Academic Press.

Yamaguchi, Kazuo. 1991. *Event History Analysis*. Newburg Park, CA: Sage Publications.

## Discrete Choice

Allison, Paul D. 1999. *Logistical Regression Using SAS: Theory and Application*. Cary, NC: SAS Institute.

- <http://www.sas.com/apps/pubscat/bookdetails.jsp?catid=1&pc=55770>

Ben-Akvia, Moshe & Steven Lerman. 1985. *Discrete Choice Analysis: Theory and Application to Travel Demand*. Cambridge MA: MIT Press.

Long, J. Scott & Jeremy Freese. 2006. *Regression Models for Categorical Dependent Variables Using STATA*. College Station, TX: STATA Press.

- really great explanations, easy to use and fantastic post-estimation routines for categorical dependent variable models.

Maddala, G.S. 1983. *Limited-Dependent and Qualitative Variables in Econometrics*. Cambridge: Cambridge University Press.

Train, Kenneth. 2003. *Qualitative Choice Analysis*. Cambridge, MA: MIT Press.

- <http://elsa.berkeley.edu/~train/qca.html>

Train, Kenneth. 2003. *Discrete Choice Methods with Simulation*. New York, NY: Cambridge University Press.

- <http://elsa.berkeley.edu/books/choice2.html>

- <http://elsa.berkeley.edu/~train/distant.html>

## Count

Cameron, A. Colin & Pravin Trivedi. 1986. Econometric Models Based on Count Data: Comparisons and Applications of Some Estimators and Tests. *Journal of Applied Econometrics*, 1: 29-53.

Cameron, A. Colin & Pravin Trivedi. 1998. *Regression Analysis of Count Data*. New York, NY: Cambridge University Press.

Greene, William H. 1997. FIML Estimation of Sample Selection Models for Count Data. In Negishi, Takashi, Rama V. Ramachandran, & Kazuo Mino, editors, *Economic theory, dynamics and markets: Essays in Honor of Kazuo Mino*: Kluwer Academic Publishers.

Greene, William H. 2007. *Functional Form and Heterogeneity in Models for Count Data*. Boston, MA: NOW.

Hausman, Jerry, Bronwyn Hall, & Zvi Griliches. 1984. Econometric Models for Count Data with an Application to Patents-R&D Relationship. *Econometrica*, 52(909-938).

Simcoe, Tim Stata module to Estimate Fixed-Effects Poisson (Quasi-ML) Regression with Robust Standard Errors

- <http://en.scientificcommons.org/20874411>

## Event Studies

Brown, S. J. and J. B. Warner. 1985. Using Daily Stock Returns: The Case of Event Studies. *Journal of Financial Economics*, 14(1): 3-31.

Bertrand, Marianne, Esther Duflo, & Sendhil Mullainathan. 2004. How Much Should We Trust Differences-in-Differences Estimates?. *Quarterly Journal of Economics*, 119(1): 249-75.

MacKinlay, A. C. 1997. Event studies in economics and finance. *Journal of Economic Literature*, 35(1): 13-39.

McWilliams, A. and D. Siegel. 1997. Event Studies in Management Research: Theoretical and Empirical Issues. *Academy of Management Journal*, 40(3): 626-57.

## Endogeneity & Selection

Hamilton, Barton H. & Jackson A. Nickerson. 2003. Correcting for Endogeneity in Strategic Management Research. *Strategic Organization*, 1(1): 51-78.

Heckman, James J. 1978. Dummy Endogenous Variables in a Simultaneous System. *Econometrica*, 46(6): 931-59.

Heckman, James J. 1979. Sample Selection Bias as a Specification Error. *Econometrica*, 47(1): 153-61.

Heckman, James J. 1990. Varieties of Selection Bias. *American Economic Review*, 80(2): 313-18.

Kalnins, Arturs. 2007. Sample Selection and Theory Development: Implications of Firms' Varying Abilities to Appropriately Select New Ventures. *Academy of Management Review*, 32(4): 1246-64.

Lee, L., Maddala, G. and Trost, R. 1980. Asymptotic Covariance Matrices of Two-stage Probit and Two-stage Tobit Methods for Simultaneous Equation Models with Selectivity. *Econometrica*, 48(2): 491-503.

Lee, Lung-Fei. 1982. Generalized Econometric Models of Selectivity. *Review of Economic Studies*, 51(2): 507-12.

Lee, Lung-Fei. 1982. Some Approaches to the Correction of Selectivity Bias. *Review of Economic Studies*, 49(3): 355-72.

Shaver, J. Myles. 1998. Accounting for Endogeneity When Assessing Strategy Performance: Does entry mode choice affect FDI survival? *Management Science*, 44(4): 571-85.



## Interactions

Ai, Chunrong & Edward C. Norton. 2003. Interaction Terms in Logit and Probit Models. *Economics Letters*, 80(1): 123-29.

Aiken, Leona S. & Stephen G. West. 1991. *Multiple Regressions: Testing and interpreting interactions*. London: Sage.

Baron, Reuben M. & David A. Kenny. 1986. The Moderator-Mediator Variable Definition in Social Psychological Research: Conceptual, Strategic and Statistical Considerations. *Journal of Personality and Social Psychology*, 51(6): 1173-882.

Friedrich, R. J. 1982. In Defense of Multiplicative Terms in Multiple Regression Equations. *American Journal of Political Science*, 26(4): 797-833.

- A must-read if you use interaction terms.

Jaccard, James, Robert Turisi, & Choi K. Wan. 1990. *Interaction Effects in Multiple Regression*. London: Sage.

- Also very helpful if you use interaction terms.

Kam, Cindy D. & Robert J. Franzese Jr. 2007. *Modeling and Interpreting Interactive Hypotheses in Regression Analysis*. Ann Arbor, MI: University of Michigan Press.

King, Gary. 2000. Making the Most of Statistical Analyses: Improving Interpretation and Presentation. *American Journal of Political Science*, 44(2): 347-61.

- Everyone should read this.

- <http://gking.harvard.edu/clarify/docs/clarify.html>

- <http://lists.hmdc.harvard.edu/lists/clarify/>

Norton, Edward C., Hua Wang, & Chunrong Ai. 2004. Computing Interaction Effects and Standard Errors in Logit and Probit Models. *The STATA Journal*, 4(2): 154-67.

Zelner, Bennet A. 2009. Using Simulation to Interpret and Present Logit and Probit Results. *Strategic Management Journal*.

- type -ssc install intgph- at the Stata command prompt.

- <http://www3.interscience.wiley.com/cgi-bin/fulltext/122409276/PDFSTART>

## Survey

Dillman, D. A. 1991. The design and Administration of Mail Surveys. *Annual Review of Sociology*, 17: 225-49.

Dillman, D. A. 1978. *Mail and telephone surveys: The total design method*. New York, NY: Wiley-Interscience.

Fowler, F. J. 1993. *Survey Research Methods*. Newbury Park, CA.: Sage.

## Qualitative

Bates, Robert, Avner Grief, Margaret Levi, J-P. Rosenthal, & Barry Weingast. 1998. *Analytic Narratives*. Princeton NJ: Princeton University Press.

Corbin, Juliet & Anselm C. Strauss. 1990. Grounded Theory Research: Procedures, Canons, and Evaluative Criteria. *Qualitative Sociology*, 13: 3-21.

Denzin, N. & Y. Lincoln. 2000. *Handbook of Qualitative Research*. Thousand Oaks, CA: Sage.

Eisenhardt, Kathleen M. 1989. Building Theories from Case Study Research. *The Academy of Management Review*, 14(4): 532-50.

Eisenhardt, Kathleen M. & Melissa E. Graebner. 2007. Theory Building from Cases: Opportunities and Challenges. *The Academy of Management Review*, 50(1): 25-32.

Fine, G. A. & K. D. Elsbach. 2000. Ethnography and Experiment in Social Psychological Theory-building: Tactics for Integrating Qualitative Field Data with Quantitative Lab Data. *Journal of Experimental Social Psychology*, 36: 51-76.

Fowler, F. J. 1993. *Survey Research Methods*. Newbury Park, CA.: Sage.

Gerring, John. 2007. *Case Study Research*. New York: Cambridge University Press, 2007.

Glaser, B. & Anselm C. Strauss. 1967. *The Discovery of Grounded Theory: Strategies for Qualitative Research*. New York: NY: Aldine De Gruyter.

Langley, Ann. 1999. Strategies for Theorizing from Process Data. *Academy of Management Review*, 24(4): 691-710.

Ragin, Charles. 1989. *The Comparative Method: Moving Beyond Qualitative and Quantitative Strategies*. Berkeley, CA: University of California Press.

Ragin, Charles. 2000. *Fuzzy Set Social Science*. Chicago, IL: University of Chicago Press.

Ragin, Charles. 2008. *Redesigning Social Inquiry: Fuzzy Sets and Beyond*. Chicago, IL: University of Chicago Press.

Spradley, James. 1979. *The Ethnographic Interview*: Harcourt, Brace, Janovich

Strauss, Anselm C. & Juliet Corbin. 1998. *Basics of Qualitative Research: Techniques and Procedures for Developing Grounded Theory*. Newbury Park, CA: Sage.

Yin, Robert K. 2008. *Case Study Research: Design and Methods*. Los Angeles: Sage.

## Other

Bertrand, Marianne & Antoinette Schoar. 2003. Managing with Style: The Effect of Managers on Firm Policies. *Quarterly Journal of Economics*, 118(4): 1169-208.

Chamberlain, Gary. 1980. Analysis of Covariance with Qualitative Data. *The Review of Economic Studies*, 47(1): 225-38.

Griliches, Zvi & Jacques Mairesse. 1998. Production Functions: The Search for Identification. In Strom, Steinar, editor, *Econometrics and economic theory in the 20th century*. New York, NY: Cambridge University Press.

Ichniowski, Casey, Kathryn Shaw, & Giovanna Prennushi. 1997. The Effects of Human Resource Management Practices on Productivity: A Study of Steel Finishing Lines. *The American Economic Review*, 87(3): 291-313.

Murray, Michael P. 2006. Avoiding Invalid Instruments and Coping with Weak Instruments. *The Journal of Economic Perspectives*, 20: 111-32.

- Now that we're all obsessed with iv models this is essential reading.

Robins, James M., Miguel Angel Hernan, & Babette Brumback. 2000. Marginal Structural Models and Causal Inference in Epidemiology. *Epidemiology*, 11(5): 550-60.

Rosenbaum, Paul R. & Donald B. Rubin. 1983. The Central Role of the Propensity Score in Observational Studies for Causal Effects. *Biometrika*, 70(1): 41-55.

Skrondal, Anders & Sophia Rabe-Hesketh. 2004. *Generalized Latent Variable Modeling: Multilevel, Longitudinal and Structural Equation Models*. New York, NY: Chapman & Hall.

- Awesome book for understanding random coefficient & multilevel models, plus there's a great companion book for running these models in Stata

Stern, Scott. 2004. Do Scientists Pay to Be Scientists? *Management Science*, 50(6): 835-53.

Wasserman, Stanley & Katherine Faust. 1997. *Social network analysis : methods and applications*. Repr. with corrections. ed. Cambridge [England] ; New York: Cambridge University Press.