

Confidence Sets for Distributions of Treatment Effects With Covariates*

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Abstract

In this paper, we study nonparametric estimation and inference for distributions of treatment effects under the strong ignorability assumption or the selection on observables assumption commonly used in evaluating average treatment effects. We construct asymptotically uniformly valid and non-conservative confidence sets for both the conditional and unconditional distributions of treatment effects.

Keywords: Partial identification; Treatment effect; Strong ignorability; Selection on observables

JEL codes: C31, C35, C14

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