



The University of Chicago
Department of Statistics

Seminar Series

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**Sharp Bounds on the Distribution of the Treatment Effect
and Their Statistical Inference**

MONDAY, November 20, 2006 at 4:00 PM
133 Eckhart Hall, 5734 S. University Avenue

Refreshments following the seminar in Eckhart 110.

ABSTRACT

In this paper, we propose nonparametric estimators of sharp bounds on the distribution of the treatment effect and its quantiles. We establish their asymptotic distributions and verify the validity of m-bootstrap in making inferences on these bounds. The finite sample performance of these estimators and the m-bootstrap confidence intervals is investigated via a simulation study. Finally we establish sharp bounds on the treatment effect distribution when covariates are available.