

`treatrew`: a user-written STATA routine for estimating Average Treatment Effects by *reweighting* on propensity score

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ABSTRACT: Reweighting is a popular statistical technique to deal with inference in presence of a non-random sample. In the literature, various reweighting estimators have been proposed. This paper presents the user-written STATA command `treatrew` implementing the *reweighting on propensity score* estimator as proposed by Rosenbaum and Rubin (1983) in their seminal article, where parameters' standard errors can be obtained either analytically or via bootstrapping. Since an implementation in STATA of this estimator with analytic standard errors was still missing, this paper (and the ADO-file and HELP-file accompanying it) aims at filling this gap by providing the community with an easy-to-use implementation of the reweighting on propensity score method, as a valuable tool for estimating treatment effects under selection on observables.

JEL code: C21, C83, C87

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