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di Brescia

SEMINARIO

Heterogeneous Treatment Effects Estimation for Staggered Difference-in- Differences Designs in Repeated Cross-Sections

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15 settembre 2026

Ore 13:30

Sala Biblioteca,
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Abstract

The difference-in-differences (DID) study design is an important tool for causal inference. de Chaisemartin and D'Haultfoeuille (2020) and Goodman-Bacon (2021) among others, showed that the standard two-way fixed effects estimator that assumes a constant treatment effect across groups and time can produce uninterpretable estimates of the overall treatment effect when there is staggered treatment timing and when treatment effects are heterogeneous since already treated groups act as controls for later treated groups. In this presentation, I begin by describing the common, essential features of a number of popular alternative methods for staggered difference-in-differences designs, and the formal requirements for a method proposed in Deb, Norton, Wooldridge and Zabel (2025) - FLEX - and demonstrate its novelty and flexibility with respect to the addition of covariates and the aggregation of ATETs. I describe comparisons of cohort $\times$ year estimates from the FLEX specification with other popular approaches of Borusyak et al. (2024), Callaway and Sant'Anna (2021), Sun and Abraham (2021) and de Chaisemartin and D'Haultfoeuille (2020). These comparisons shed light on the similarities and differences between the methods.