

## **Instrumental Variable Estimation and its Limitations:**

### **Weak Instruments and Weakly Endogeneous Regressors**

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#### 1. PROGRAM

1. Introduction
  - 1.1. Correlation and causality
  - 1.2. Endogeneous regressors
  - 1.3. Main causes of endogeneity
  - 1.4. IV estimation as a general solution to the endogeneity problem
  
2. IV estimation
  
3. Violations to the relevance condition
  - 3.1. Irrelevant instruments
  - 3.2. Weak instruments
  
4. Violations to the exclusion condition
  - 4.1. Endogeneous regressors
  - 4.2. Weakly endogenous regressors
  
5. Detection of weak instruments
  
6. Inference robust to weak instruments

## 2. REFERENCES

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