

Replication File: DoubleML - An Object-Oriented Implementation of Double Machine Learning in R

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Files for replication of Figures and Result in DoubleML Package vignette

The examples and results from the package vignette can be reproduced with the R files listed in the following:

1. Examples: Building blocks of DoubleML
 - `examples_failure_n_500_p_20.R`
2. Simulation results
 - PLR: `sim_plr.R`
 - PLIV: `sim_plivX.R`
 - IRM: `sim_irm.R`
 - IIVM: `sim_IIVM.R`
 - Merging plots: `merge_plots.R`
 - Simultaneous inference: `sim_siminf.R`

In case you have any questions, do not hesitate to contact philipp.bach@uni-hamburg.de