About one quarter of the papers that I have published over my career have some significant methodological bent. The overarching theme of all of my methodological work is about the link between theory and what makes for good method. The key determinant of the validity of the inferences we draw from our research is not the degree to which we adhere to textbook “best practices.” Rather, good method depends on what one thinks one knows about the subject matter under study. Unfortunately, we are often studying phenomena that we understand only dimly. The consequence of our ignorance is that our models suffer from omitted variables bias, unobserved heterogeneity, etc.. Therefore, the validity of our conclusions suffers. I will discuss the circumstances under which our dim understanding leads us to methodological choices that prevent valid inference, and cases in which we can still make theoretical progress despite our ignorance at the time of study design. I will discuss these themes in connection with my own past work on: covert mental processes that might lie below the level of conscious awareness; external validity of research findings; uniqueness issues in modeling multi-attribute preferences; self-generated validity in survey research; contrast effects on ratings; confounding in experiments; and the analysis of “mediation.”