MICROECONOMETRICS FOR PROGRAM EVALUATION
ECON 4517
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ESCUELA DE VERANO 2009

JULIO 7 – JULIO 16

Fechas: Julio 7 a Julio 16
Horario: 8 - 12 m.

Texbooks:

1. A. Cameron and P. Trivedi (2007): Microeconometrics: Methods and Applications, Cambridge University Press.
2. M. Lee (2005): Micro-Econometrics for Policy, Program, and Treatment Effects, Oxford University Press.
3. Papers to be assigned.

Evaluation:

One take-home exam after the end of the course.

Program:

Week 1:

Tuesday: 9am – 1 pm.

1. Introduction to Causal Relationships and Causal Parameters. Statistical Models. Structural Model. Rubin Causal Model.

2. Review: Basic Asymptotic and the Single equation Linear Model. Robust Inference. Linear Systems.

Wednesday: 9am – 1 pm.

3. Bootstrap Methods.

4. Instrumental Variables Estimators.

Thursday: 9am – 1 pm.

5. Panel Data Models.

6. Semi-parametric and non-parametric regression.

Friday: 9am – 1 pm.

7. Theory of Estimation: M-estimation and GMM estimation.

Week 2:

Monday: 9am – 1 pm.

8. Randomized Trials: Theory and Applications.

Tuesday: 9am – 1 pm.

9. Randomized Inference.

10. Matching Methods.

Wednesday: 9am – 1 pm.

11. Sampling Methods: Theory and Applications.

12. Differences-in-differences Methods: Theory and Applications.

Thursday: 9am – 1 pm.

13. Synthetic Cohort Methods: Theory and Applications.

14. Regression Discontinuity Designs: Theory and Applications.

NOTA:

La nota definitiva se aproximará al múltiplo de 0.5 más cercano de acuerdo a la siguiente regla: 2.75 a 3.24 = 3.0; 3.25 a 3.74 = 3.5, etc.

El estudiante podrá retirar el curso, sin devolución, hasta un día hábil antes de la entrega del temario del examen (take-home).