

Métodos de evaluación de impacto de intervenciones

Profesor:

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ESCUELA DE VERANO 2015

Salón: W-404

Fechas: 1 al 12 de junio

Horario: 08:00 am a 11:30 am

SYLLABUS

The grading system will be very simple. You will have a bunch of problem sets that will be mostly applied and you will have a final project. I am not interested in horribly written problem sets. What I do expect is for it to be professional. Presentation is a lot more important than what you probably think.

I will teach you the basics on as many topics as I can (and know) and will try to talk about more advanced methods and topics depending on time and on the interest you show for one topic or another.

In terms of the particular topics I plan to cover here they are:

- Causality and Identification
- Reduced form, structural and causal parameters
- Nonparametric and semiparametric identification
- Linear Regression and treatment effects
- Instrumental Variables and Matching
- RD designs
- Selection Models and Control Function
- Distributional Treatment Effects
- Discrete Choice
- Dynamic Discrete Choice and Dynamic Treatment Effects
- Bayesian estimation methods and Bayesian philosophy
- Model Uncertainty
- Numerical Dynamic Programming
- Structural versus reduced form models

Reading List (suggested readings):

- Marschak, J. (1953). "Economic Measurements for Policy and Prediction", in W. Hood and T. Koopmans, eds., *Studies in Econometric Method*, (Wiley).
- Heckman, J. (2001). "Micro Data, Heterogeneity, and the Evaluation of Public Policy: Nobel Lecture." *Journal of Political Economy*, vol. 109, no. 4, 673.
- Manski, C. (1995). *Identification Problems in the Social Sciences*, (Cambridge: Harvard University Press).
- Heckman, J., R. LaLonde, and J. Smith (1999). "The Economics and Econometrics of Active Labor Market Programs", O. Ashenfelter and D. Card, eds., *Handbook of Labor Economics*, (North Holland, Vol. 3),
- Heckman, J., H. Ichimura, J. Smith, and P. Todd (1998). "Characterizing Selection Bias Using Experimental Data", *Econometrica*, vol. 66, no. 5, 1017-1098.
- Heckman, J. and S. Navarro (2004). "Using Matching, Instrumental Variables and Control Functions to Estimate Economic Choice Models", *Review of Economics and Statistics*, vol. 86, no. 1, 30-57.
- Heckman, J., E. Vytlacil (1998). "Instrumental Variables Methods for the Correlated Random Coefficient Model", *Journal of Human Resources*, vol. 33, no. 4, 974 - 987.
- Heckman, J. and B. Honoré (1990). "The Empirical Content of The Roy Model", *Econometrica*, vol. 58, no. 5, 1121-1149.
- Manski, C. "Identification of Binary Response Models", *Journal of the American Statistical Association*, vol. 83, no. 403. (Sep., 1988), pp. 729-738.
- Imbens, G. and J. Angrist (1994). "Identification and Estimation of Local Average Treatment Effects", *Econometrica* v62, n2 (March): 467-75.
- Heckman, J. and E. Vytlacil (2005). "Structural Equations, Treatment Effects and Econometric Policy Evaluation", *Econometrica*, vol. 73, no. 3, pp. 669- 738 .
- Rosenzweig, M. and K. Wolpin (2000). "Natural 'Natural Experiments' in Economics", *Journal of Economic Literature*, December 2000, pp. 827-874.
- Hahn, J., P. Todd, and W. Klaauw, (2001). "Identification and Estimation of Treatment Effects with a Regression-Discontinuity Design", *Econometrica*, vol. 69, no. 1, 201 - 209.
- Heckman, J. and J. Smith (1995). "Assessing the Case for Social Experiments", *Journal of Economic Perspectives*, vol. 9, no. 2, 85-110.
- Manski, C. (1996). "Learning about Treatment Effects from Experiments with Random Assignment of Treatments", *Journal of Human Resources*, vol. 31, no. 4, 710 - 733.

- Eckstein, Z. and K. Wolpin (1989). "The Specification and Estimation of Dynamic Stochastic Discrete Choice Models" , *Journal of Human Resources* , vol. 24, no. 4, 562 - 598.
- Eckstein, Z. and K. Wolpin (1999). "Why Youths Drop out of High School: The Impact of Preferences, Opportunities, and Abilities," *Econometrica* , 67(6): 1295-1339.
- Flinn, C. and J. Heckman (1982). "New Methods For Analyzing Structural Models of Labor Force Dynamics," *Journal of Econometrics* , January, 18, 115-168.
- Keane, M. and K. Wolpin (1997). "The Career Decisions of Young Men", *Journal of Political Economy* , vol. 105, no. 3, 473-522.
- Rust, J. (1994). "Structural Estimation of Markov Decision Processes", *Handbook of Econometrics* , vol. 4, North-Holland.
- Taber, C. (2000). "Semiparametric Identification and Heterogeneity in Discrete Choice Dynamic Programming Models" , *Journal of Econometrics* , vol. 96, no. 2, 201 - 229.
- Heckman, J. and R. Robb (1985), "Alternative Methods for Estimating The Impact of Interventions", in *Longitudinal Analysis of Labor Market Data*, (Cambridge University Press, 1985).
- Hsiao, C. (1986). *Panel Data* , Chapters 1, 2, 3, (Cambridge: Cambridge University Press).
- Keane, M. 2010, 'A structural perspective on the experimentalist school', *Journal of Economic Perspectives*, vol. 24, no. 2, pp. 47-58.
- Keane, M. 2010, 'Structural vs. atheoretic approaches to econometrics', *Journal of Econometrics*, vol. 156, no. 1, pp. 3-20.
- Keane, M. & Wolpin, K.I. 2009, 'Empirical applications of discrete choice dynamic programming models', *Review of Economic Dynamics*, vol. 12, no. 1, pp. 1-22.
- Hoeting, J. & Madigan, D. & Raftery, A. & Volinsky, (1999) 'Bayesian Model Averaging: A Tutorial', *Statistical Science*, vol 14., No 4, 382-417
- Durlauf, S. & Navarro, S. & Rivers, D., (2015) 'Model Uncertainty and the Effect of Shall-Issue Right-to-Carry Laws on Crime' working paper.
- Heckman, J & Navarro, S. (2007) 'Dynamic Discrete Choice and Dynamic Treatment Effects' *Journal of Econometrics*,
- Jaap H. Abbring and James J. Heckman 'Chapter 72 Econometric Evaluation of Social Programs, Part III: Distributional Treatment Effects, Dynamic Treatment Effects, Dynamic Discrete Choice, and General Equilibrium Policy Evaluation' *Handbook of Econometrics*

CALIFICACIÓN:

Numérica de acuerdo con la escala de la Universidad de los Andes (ver Reglamento General de Estudiantes de Maestría RGEM). El profesor podrá evaluar el desempeño de los estudiantes en el curso aplicando una sola prueba que corresponda al 100% de la calificación del curso.

<http://secretariageneral.uniandes.edu.co/index.php/es/normatividad-institucional/20-normatividad-institucional/74-reglamento-general-de-estudiantes-de-maestria>

FECHA DE RETIRO:

El estudiante podrá retirar el curso, sin devolución, hasta un día hábil antes de la fecha del examen final estipulado por el Profesor. La Universidad no devolverá el dinero cancelado por concepto de matrículas de estos cursos de la Escuela de Verano.