Research Seminar: Applied Econometrics

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2023-2024 Academic Year
Master of Research in Economics, Finance and Management

Syllabus

Course Overview

The course covers a number of microeconometric methods frequently used in applied economic research. Specifically, the course will consider:

- Multinomial Choice Models
- Quantile Regression
- Estimation of Causal Effects:
  - Potential Outcomes, Causality, Heterogeneity, Parameters of Interest
  - RCT
  - Bounds (briefly)
  - Unconfoundedness and Matching
    - Diff-in-Diff
    - Regression Discontinuity Design
  - Instrumental Variables, Local Average Treatment Effects
  - Selection Model (briefly)
- Nonparametric Estimation (as time permits)
  - Kernel Density Estimation
  - Kernel Regression Estimation
  - Series (Sieve) Estimation

Prerequisites

Students need to have taken and passed Advanced Econometric Methods I and II.

Evaluation

The grade will be based on: final exam, 60%, problem sets, 30%.

Readings

- Class slides.
- Additional recommended references will be given in class.