Contact Information
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Course Description
This course covers the basics for doing sound empirical work at the postgraduate level. It is particularly aimed at students and researchers who plan on doing applied work for their thesis. The identification issue of causal relationship when analyzing experimental and non-experimental data represents the unifying topic of the course. We will cover the most common approaches to identify causal relationships: conditional independence assumption, matching, instrumental variables, random assignment, regression discontinuity, synthetic control approach, and difference-in-differences. I will discuss graphical methods to present the main evidence.

Empirical papers will serve as examples, and should give a taste about how to perform a convincing empirical analysis. The ideal experimental setting is often going to serve as a benchmark case. Empirical exercises using STATA with real data are going to be part of the module. Some tasks might involve replicating empirical results of published papers.

Textbooks:
- Cameron and Trivedi (2005), Microeconometrics

Other required and recommended readings (this list may be updated):
- Pinotti, Bianchi and Buonanno (2012); Do Immigrants Cause Crime?, Journal of the European Economic Association
• Angrist and Lavy (1999). Using Maimonides’ Rule to Estimate the Effect of Class Size on Student Achievement, *Quarterly Journal of Economics*

• Moulton (1990), “An Illustration of a Pitfall in Estimating the Effects of Aggregate Variables on Micro Units,” *RESTAT* 72


• Pinotti P. (2014) Clicking on Heaven’s Door: The Effect of Immigrant Legalization on Crime


Course materials

Course materials are made available online.

Assessment: Note assessment is based on coursework, a midterm exam and final exam.