Master in Economics, Allievi Programs, and Ph.D. in Economics

APPLIED ECONOMICS

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Course Description
This course provides students with microeconometric tools to address empirical questions, with special emphasis on their application to Labor Economics. I describe the econometric theory behind the different techniques, comment on empirical research papers applying these techniques and lead students through the implementation of the econometric methods using actual data sets.

At the end of the course, students are expected to be able to discuss the suitability of the specifications used in applied economics research, comment on the validity of instrumental variable strategies, design difference-in-differences estimations, understand the context in which regression discontinuity design is applied and be able to obtain correctly estimated standard errors.

Required text

Supplementary readings
TOPICS

1. REGRESSION
   MHE, Chapters 1-3

2. INSTRUMENTAL VARIABLES
   MHE, Chapter 4

3. DIFFERENCE-IN-DIFFERENCES
   MHE, Chapter 5

4. REGRESSION-DISCONTINUITY DESIGNS
   MHE, Chapter 6

5. STANDARD ERROR ISSUES
   MHE, Section 3.1.3
   MHE, Chapter 8