

ID

VP51 DIP ESOMAS

Visiting Professor Program Academic year 2022/2023

TEACHING COMMITMENT: 16 hours

COURSE TITLE

Advanced Empirical Methods for Economists

TEACHING PERIOD

2nd term

SCIENTIFIC AREA

Economics

LANGUAGE USED TO TEACH

English

COURSE SUMMARY

This course covers the main methods for doing sound empirical work at the master level. It is particularly aimed at students and researchers who plan on doing applied work for their thesis, or in their future job. 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. We are also going to cover recent advances in machine learning. Whenever possible graphical methods are going to complement the different approaches to identification.

LEARNING OBJECTIVES

Applied econometric papers will serve as a potential source for the most recent advances, as well as well-known examples from the literature. Both types of papers 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. And students will be asked to do empirical and to present their results in class.+

TUTORSHIP ACTIVITIES

N/A

LAB ACTIVITIES

N/A

OTHER ACTIVITIES BESIDES THE COURSE

N/A

VISITING PROFESSOR PROFILE

The ideal visiting professor is going to be an applied economics/econometrics professor with a well-established experience in the field.

CONTACT PERSON AT THE DEPARTMENT

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