

TOPICS in APPLIED MICROECONOMETRIC METHODS

December, 10 – 14, 2018

COURSE INFORMATION

TEACHING STAFF

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SUMMARY OF CONTENT

Exploratory data analysis.
Robust standard errors and applications
Discrete choices model
Microeconometric Policy Evaluation Methods for Observational Studies
Instrumental variables and GMM with applications

Recommended textbooks

1. Angrist, Joshua D, and Jörn-Steffen Pischke. 2008. *Mostly harmless econometrics*
2. Cameron, A. and Trivedi, P. *Microeconometrics*, Cambridge University Press.
3. Cameron, A. and Trivedi, P. *Microeconometrics Using Stata (Revised Edition)*, StataCorp

4. Imbens, Guido W, and Donald B Rubin. 2015. *Causal Inference In Statistics, Social, and Biomedical Sciences* (Cambridge University Press).
5. Morgan, Stephen L., and Christopher Winship. 2014. *Counterfactuals and Causal Inference: Methods and Principles For Social Research* (Cambridge University Press: Cambridge).
6. Wooldridge, Jeffrey M. 2010. *Econometric Analysis Of Cross Section and Panel Data* (MIT Press).

Other possible references, especially to refresh basic concepts:

- a) R. Carter Hill, William E. Griffiths and Guay C. Lim, Principles of Econometrics (4th edition, but 3rd edition would also do).
- b) Wooldridge, Jeffrey M. *Introductory Econometrics: A Modern Approach* (Fourth Edition).

ASSESSMENT

The course will be assessed in the form of **an applied microeconomics group coursework**. Submission deadline is January 12, 2019.