



TOPICS IN APPLIED MICROECONOMETRICS

Dec. 9-13, 2019
Prof. Sourafel Girma
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COURSE INFORMATION

Teaching consists of 10 one and a half hours lectures; 2 one-and-a-half-hour computer-based practical sessions using STATA, and 4 one and a half hours self-study sessions.

Lecture 1: Exploratory data analysis

Lecture 2: Robust standard errors and applications

Lecture 3: Discrete choices model

Lecture 4: Microeconomic Policy Evaluation Methods for Observational Studies

Lecture 5: 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:

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