



38th ASP

APPLIED MICROECONOMETRIC METHODS

April 18 – April 22, 2022

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The main aim of this course is to provide some important econometric techniques for modelling microeconomic data for economists and practitioners with an economics background. It covers econometric techniques such as GMM estimation, panel data modelling, discrete choices and limited dependent variables and count data models. At the end of this course, participants are able to think critically about econometric methods used in applied research and take advantage of these tools for their own rigorous research agenda.

Teaching consists 10 1.5-hour courses and 2 1.5-hour computer-based sessions using STATA.

Outline

1. Exploratory data analysis
2. Robust standard errors and applications
3. Discrete choices model
4. Microeconomic Policy Evaluation Methods for Observational Studies
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:

- 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).