Empirical Microeconomics
University of Maryland

Fall 2012

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Lectures: MW 11:00 a.m.–12:15 p.m.

Summary: This course deals with the empirical methods used in economics to conduct causal analysis.

Prerequisites: Econometrics I (Econ 623) and Econometrics II (Econ 624).

Course requirements: The course requirements are satisfactory completion of all problem sets, mid-term and final exams. There are 6 semiweekly problem sets planned, but this may be adjusted over the course of the semester.

Grading: Problem sets; midterm and final exams will each receive equal weight in the final course grade (1/3 to each one).

Reading List:

1. Causality


2. Review: Basic Asymptotic, Likelihood, Hypothesis Tests and the Single equation Linear Model


3. **Instrumental Variables Estimation of Linear Models**


4. **M-Estimation**


5. **Bootstrap Methods**


6. **Generalized Method of Moments**


7. **Panel Data**


8. **Semiparametric Methods**


9. **Discrete Choice Models**


10. **Censored Data, Sample Selection and Attrition**


11. Models of Count Data


12. Transition Data


13. Nonlinear Panel Data Models


14. Econometric Evaluation of Social Programs


James Heckman and Edward Vytlacil (2007): Econometric Evaluation of Social Programs Part II: Using the Marginal Treatment Effect to Organize Alternative Econometric Estimators to Evaluate Social Programs, and to Forecast their Effects in New Environments in Handbook of Econometrics Vol. 6B.
15. Structural Models

