

Advanced Microeconometrics

**ECTS** : 6

**Description du contenu de l'enseignement :**

This course explores different topics in applied microeconometrics at advanced level for public policy evaluation. It focuses on causal inference and how econometrics can help identify causality. It discusses the advantages and limitations of particular types of approaches/tools that are used in econometrics. It covers the following topics: Causal inference and identification, Randomized experiment, Regression and causality, Instrumental variables approach and Regression discontinuity designs. The course will review the theory underlying those different techniques and will discuss the recent studies that have applied these methods to make causal inference.

**Compétence à acquérir :**

The objective of the course is to provide students the econometric methods aiming at identifying causal relationships. These methods are widely applied in economics to assess the effects of policy interventions and other treatment on interest. After attending the classes, the students will be able to have a deep understanding and a critical view on studies aiming at identifying causal effects and to apply those methods for their own research.

**Mode de contrôle des connaissances :**

Written exam (70%) + Short empirical paper (20%) + Active participation in class (10%)

**Bibliographie, lectures recommandées :**

Mostly Harmless Econometrics, Joshua Angrist and Jörn-Steffen Pischke

Econometric Analysis of Cross-section and Panel Data, Jeffrey Wooldridge

Microeconometrics. Methods and Applications, A. Colin Cameron and Pravin K. Trivedi

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