



KURSPLAN

Applied Econometrics, 7,5 högskolepoäng

Applied Econometrics, 7.5 credits

Kurskod:	JAIR20	Utbildningsnivå:	Avancerad nivå
Fastställd av:	Council for Undergraduate and Masters Education 2019-04-09	Utbildningsområde:	Samhällsvetenskapliga området (75%) och naturvetenskapliga området (25%)
Reviderad av:	Examinator 2021-09-15	Ämnesgrupp:	NA1
Gäller fr.o.m.:	2021-11-01	Fördjupning:	A1N
Version:	3	Huvudområde:	Nationalekonomi

Innehåll

This course covers modern econometric models and empirical strategies for the analysis of register-based or experimental cross-sectional and panel micro-data. We go through the econometric theory behind these models and the course also requires reading, analysis and (replications using real as well as simulated data sets), of articles published in top economic journals.

Methods covered includes (1) the randomized experiment and social experiments, (2) instrumental variables estimation, (3) Fixed effects and difference-in-differences techniques applied to panel data, and to other data structures such as family-level and twin data, (4) regression discontinuity designs and (5) matching estimators, such as propensity scores and kernel-matching.

Connection to Research and Practice

This course covers modern econometric models and empirical strategies for the analysis of register-based or experimental cross-sectional and panel micro-data. It links econometric techniques to practical empirical problems and research. The main course literature is a set of recent articles published in top economic journals and covers a wide array of methods and problems. In the examination the students have to critically discern these articles. They also have to come up with a practical research problem of their own, and argue how it could be analysed via different econometric techniques and present software coding (STATA) on how to conduct such an analysis. In this way top notch research is used to enhance the student's learning, enabling them to assess practical problems both in theory and practice.

Undervisningsformer

Undervisningen bedrivs på engelska.

Förkunskapskrav

Bachelor's Degree in Business or Economics equal to 180 credits including 15 credits in Statistics/ Econometrics; and Mathematical Methods for Economic and Financial Analysis, 7,5

credits (or the equivalent).

Examination och betyg

Kursen bedöms med betygen A, B, C, D, E, FX eller F.

Individual written report (ILOs: 1, 2, 3, 4), representing 4 credits.

Individual written assignments (ILOs: 1, 5), representing 3.5 credits.

Poängregistrering av examinationen för kursen sker enligt följande system:

Examinationsmoment	Omfattning	Betyg
Individual written report ¹	4 hp	A/B/C/D/E/FX/F
Individual written assignments ¹	3,5 hp	A/B/C/D/E/FX/F

¹ All parts of compulsory examination in the course must be passed with a passing grade (A-E) before a final grade can be set. The final grade of the course is determined by the sum total of points for all parts of examination in the course (0-100 points). Grade is set in accordance to JIBS grading policy.

Kurslitteratur

Compulsory literature:

Causal Inference: The Mixtape.

Scott Cunningham

Yale University Press

ISBN-13: 978-0300251685

ISBN-10: 0300251688

Available also online as:

<https://mixtape.scunning.com>

Selection of academic journal articles

Joshua D. Angrist and Jörn-Steffen Pischke. Mostly Harmless Econometrics: An Empiricist's Companion, Princeton University Press

Additional literature:

Colin Cameron and Pravin K. Trivedi. Microeconometrics Using Stata, Stata Press