Econometrics II (Ph.D.)
Academic year 2014-2015

Instructors:

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Topics:

The course will cover the following topics:

1. The Quest for Causality in Econometrics
2. Can We Trust the CIA (Conditional Independence Assumption)?
3. Hidden-Bias Sensitivity Analysis
4. Instrumental Variables: LATE vs. Structural Interpretations
5. Experimental and Quasi-Experimental Designs for Causal Inference

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Grading System:

The course will combine lectures (by Nannicini) and problem set/brush up classes (by Fano). The problem sets count 25% of the final grade. The remaining 75% is determined by the final exam. Students who do not hand in all 3 problem sets will not be given a mark, and their final grade will be exclusively determined by the final exam.

General References:

Lecture notes based on the topics covered in class (not for circulation) will be made available at the beginning of the course.

Although the lectures will not closely follow any specific book, all of the following textbooks are nice references:

- Wooldridge, Jeffrey M. (2002): *Econometric Analysis of Cross Section and Panel Data*, MIT Press.
- Cameron, Colin A. and Pravin K. Trivedi (2005): *Microeconometrics. Methods and Applications*, Cambridge University Press.
- Angrist, Joshua D. and Jorn-Steffen Pischke (2009): *Mostly Harmless Econometrics*, Princeton University Press.
- Lee, Myoung-Jae (2005): *Micro-Econometrics for Policy, Program, and Treatment Effects*, Oxford University Press.
- Pearl, Judea (2000): *Causality: Models, Reasoning and Inference*, Cambridge University Press.
- Shadish William, Thomas D. Cook, and Donald T. Campbell (2001): *Experimental and Quasi-experimental Designs for Generalized Causal Inference*, Wadsworth.