This 10 hour module will be held in Michaelmas Term. It is open to all Ph.D. students, voluntary, and non-examinable. The module will focus on methodological issues, which commonly arise in applied microeconomics fields. It will be centred around the estimation of causal or treatment effects. In each case, the methods will be illustrated by papers drawn from the recent literature.

Book:

Relevant chapters from the book will be made available on Moodle.

See also:

Other background reading:

Topics and Selected Readings:
1. **The Evaluation Problem: Introduction and Randomised Experiments**
   * MHE, chapter 2; AK, section 2.1

2. **Observational Studies and Regression**
* MHE, sections 3.2 and 3.4; AK, sections 2.2.1

3. **Instrumental Variables**
* MHE, sections 4.1, 4.2, and 4.6; AK, section 2.2.3

4. **Differences-in-Differences, Panel Data and Fixed Effects**
* MHE, chapter 5; AK, sections 2.2.2 and 2.4


5. **Regression Discontinuity Design**
   * MHE, chapter 6; AK, section 2.2.4

6. **Standard Errors**
   * MHE chapter 8.

7. **Nonlinearity and Heterogeneity**
   MHE, sections 3.3, 4.4, and 4.5;
   * AK section 2.3.


