Problem Set #6

ECON 815, Prof. Jason DeBacker Due Tuesday October 31, 1:15 p.m.

This problem set will have you apply your knowledge of R (or Python) by estimating an empirical model on data that is of interest to you.

Please use R (or Python) to estimate a baseline econometric model as well as two variations of this model (e.g., a panel data model with and without fixed effects, an IV model with a different instrument set). You may use an estimator for which there is a package or you may write your own. Your grade will be based on:

- 1. The relevance of the models you estimate to the economic question you would like to address.
- 2. Your ability to interpret the results.
- 3. The accuracy, efficiency, and reproducibility of your code.

You will submit your problem set by pushing the files to your GitHub repository that you created from forking the repository for this class. You will put all files for the problem set in the path /CompEcon_Fall2017/ProblemSets/ProblemSet6/. These files will include:

- 1. At least one *.R (or *.py) script that estimates your models and produces output suitable for an article.
- 2. A pdf compiled in TeX that includes tables of results from your estimation (the tabular output should be created in R (or Python)) and a summary of what you did, why, and what the results mean.

Please name your pdf "ProblemSet6_LastName.pdf".