2025

Empirical Economics (USEMEE)

General information

Course ID

USEMEE

Course type

Course

Credits

5 EC

Category / Level

M (Master)

Instruction language

English

Offered by

Utrecht University - Faculty of Law, Economics and Governance

Remark

Required in masters IM, BDE, BSI, FM, SCR, SFI, BF & EP.

Course enrolment

Application procedure

You will be enrolled for this course by administration of the programme of this course.

Enrolment periods

| * Period 1   Timeslots  BD  Enrolment period  Start courses  2 September 2024 |
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Course description

Course goals

This course aims to teach econometric techniques to answer economic questions.  
  
**Learning objectives**  
At the end of the course, the student is able to:

* Apply econometrics to analyze research questions using empirical data, and justify the chosen approach.
* Use basic statistics and mathematics to understand and derive the basic properties of several econometric models.
* Interpret and critically evaluate quantitative empirical studiesto providea policy recommendation.

Content

This course aims to provide students with an understanding of basic econometric methods, and with knowledge how to apply them. These methods allows students to understand the modern empirical economic literature and to independently analyze data to answer a research question. The course starts with a recapitulation of the basic aspects of statistics and the mechanics behind the linear regression model, and proceeds to focus on frequently-used techniques and settings in the empirical economics literature, such as panel data, difference-in-differences, instrumental variables and binary outcome models. Although the course has a theoretical aspect, the main questions in this course are related to why we apply a particular technique and how to interpret the econometric outcome.   
The course also focuses on research questions related to the different economic tracks of the USE Masters. To support this approach, in the tutorials, students will sometimes work with academic papers demonstrating the application of the techniques.   
  
**Format**  
Lectures and tutorials are 2-hour weekly sessions on campus. The lectures provide a theoretical and practical base for tutorial exercises.   
In the  the students will apply the techniques and concepts learned and assess economic questions supported by econometric models.   
  
**Performance Evaluation Criteria:**  
*Mid-Term (40%):*  
The mid-term is an individual exam. The topics to be covered will be announced during the lectures and tutorials. The exam will be on location, but tentatively conducted on Brightspace. Please check your Timetable to get the right information about the date, time and place: [MyTimetable - Timetable view | Utrecht University (uu.nl)](https://mytimetable.uu.nl/schedule) It will also be communicated via Brightspace.  
  
*Final exam (60%):*  
The final exam is an individual exam and the topics will also be announced during the lectures and tutorials.  The exam will be on location, but tentatively conducted on Brightspace . Please check your Timetable to get the right information about the date, time and place: [MyTimetable - Timetable view | Utrecht University (uu.nl)](https://mytimetable.uu.nl/schedule) It will also be communicated via Brightspace.

Prerequisites and entry requirements

Assumed previous knowledge

Knowledge of Statistics and Econometrics at the Bachelor level, alternatively, attendance at the UU Summer School.

Entrance requirements course enrolment

You must meet the following requirements

* Enrolled for a degree programme of faculty Faculty of Law, Economics and Governance

Materials

Required material

| * Required material: Lecture notes and tutorial slides * Recommended (but not required) material: Wooldridge, J.M. (2014), Introduction to Econometrics, EMEA Edition, ISBN 987 1 4080 9375 7. * Recommended (but not required) material: Cunningham, S. (2024), Causal Inference, The Mixtape. Available on <https://mixtape.scunning.com/>. * Recommended (but not required) material: Adams, C.P. (2024), Learning Microeconometrics with R. Available on: <https://sites.google.com/view/microeconometricswithr/bookdown>. * Recommended (but not required) material: Huntington-Klein, N. (2024), The Effect: An Introduction to Research Design and Causality. Available on: <https://theeffectbook.net/index.html>. |
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Instructional modes

Instructional modes

| * Lecture   Number of meetings  1 meeting(s) per week  Attendance requirement  Yes   * Tutorial   Number of meetings  1 meeting(s) per week  Attendance requirement  Yes |
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Tests

Tests

| * Final exam   Test weight  60  Minimum grade  1   * Midterm exam   Test weight  40  Minimum grade  1 |
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Lecturers

Course contact

| * dr. A.H. Machielsen, a.h.machielsen@uu.nl |
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