EC 58C: SPECIAL TOPICS IN ECONOMETRICS
Spring 2020

Instructor Information

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Class Information

Time: Monday 14:00-14:50 and Wednesday 14:00-15:50
Classroom: NBZ 10
Prerequisites: EC 531 and EC 532. Specifically, I assume that the students are familiar with regression analysis, asymptotic distribution theory, maximum likelihood estimation, and the use of a statistical software.

Course Description

This course introduces the students to the use of different empirical strategies in applied economics. After each empirical method that is covered in class, students will present and discuss a related academic research paper.

The objectives of the course are

- to get familiar with different empirical approaches to answering a research question.
- to get familiar with how to use economic theory in empirical research.
- to gain a critical perspective on assessing empirical studies.
- to improve your presentation skills.

Textbooks

The lectures will be based on the notes provided by the instructor. The handouts provided by James Heckman and Magne Mogstad in their website will also be considered as a guiding source. In addition, while covering topics related to causal inference, we will refer to *Mostly Harmless Econometrics* by Joshua Angrist and Steffen Pischke.

The students are required to write a paper or replicate a published paper, for which they can use any software of their choice.

Tentative Schedule

The following is a *tentative* schedule for the course.

1. Styles of empirical research
2. Descriptive studies
3. Randomized controlled trials
4. Selection on observables
5. Selection on unobservables
6. Introduction to structural estimation
7. Some examples of empirical research in macroeconomics
8. Identification through heteroskedasticity

Grading

The course grade is determined by the following components:

Presentations	50%
Participation	30%
Term project	20%

Academic Responsibilities

The students must abide by the rules of academic integrity that are specified by Bogazici University.