

Optional 3: Topics in Microeconometrics

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A course of further topics in microeconometrics with a particular emphasis on problems likely to be encountered in real micro data, and techniques for dealing with those.

Topic 1

The Analysis of Survey Data: How survey data are collected and organized and the implications for econometric analysis. Comparing surveys with administrative and other "naturally occurring" data sources.

Lecture notes and assigned readings.

Topic 2

Data Problems: How missing data and measurement error arise in survey and administrative data; consequences for estimation; econometric and other solutions.

Lecture notes and assigned readings.

Topic 3

Further Topics in Inference: More on nonstandard-standard-errors. The bootstrap. Design-based versus sampling-based approaches to inference. Multiple testing. The role of replication.

Lecture notes and assigned readings.

Topic 4

Introduction to nonparametric and semiparametric methods: nonparametric methods, semiparametric methods, quantile regression.

Lecture notes and assigned readings.

Exercise classes

No exercise class

Teaching material

- Selected journal articles and additional reading assigned with each lecture.
- Lecture notes provided by the instructor.

Final exam and Grading

There will be final class room exam and a take home exam.