

Advanced Microeconometrics, Mini-course, Tel-Aviv 2009, M. Lechner

V1	Tue	9.6.	1245-1445	Causality and treatment effects
V2	Thu	11.6.	10-13	Matching methods
V3	Mon	15.6	8-11	Instrumental variable methods
V4	Tue	16.6	1245-1445	Difference-in-difference methods and regression discontinuity designs
V5	Thu	18.6.	10-13	Non-linear models for panel data (random & fixed effects)

Application in research seminar on Monday, June, 15, 11-1230.

Literature

Wooldridge, Jeffrey M. (2002), *Econometric Analysis of Cross Section and Panel Data*, Cambridge, Mass.: MIT Press.

Abadie, Alberto (2005): "Semiparametric difference-in-difference estimation", *Review of Economic Studies*.

Angrist, J.D., G.W. Imbens, and D.B. Rubin (1996): "Identification of Causal Effects Using Instrumental Variables", *Journal of the American Statistical Association*, 91, 444-472, with discussion by J.J. Heckman, R.A. Moffitt, J.M. Robins and S. Greenland, and R.P. Rosenbaum.

Heckman, James J. (2000): „Causal Parameters and Policy Analysis in Economics: A Twentieth Century Retrospective“, *Quarterly Journal of Economics*, 115, 45-97.

Imbens, G. W. (2004): "Nonparametric Estimation of Average Treatment Effects under Exogeneity: A Review", *The Review of Economics and Statistics*, 86, 4–29.

Van der Klaauw, Wilbert (2008): "Regression-Discontinuity Analysis: A Survey of Recent Developments in Economics," *Labour*, 22, 219-245.