

Helsinki School of Economics
Applied Microeconometrics - Fall 2022

Instructor: Manuel Bagues (University of Warwick and Aalto University).
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Schedule: August 29 - September 9, 10:00 - 13:00.

Course Objectives: The course includes a combination of lectures and presentations by students of their own work. The lectures will cover the main empirical strategies for causal inference, including some recent advances. It has a practical flavor \Rightarrow emphasis is not on proofs but on intuitions and on applications.

Course material: Slides and suggested readings will be available at my webpage.

Software requirements: I recommend you to use STATA for exercises and take-home assignments, but you can also use other packages such as R.

Course Outline:

1. Introduction
2. Multiple testing and small sample problems
3. Randomized control trials
4. Instrumental variables
 - Introduction
 - Recent advances
5. Identification based on observables
 - Introduction
 - How to deal with a potential omitted variable bias when there is no exogenous variation in the treatment
6. Differences-in-differences
 - Introduction
 - Recent advances
7. Regression discontinuity designs
8. Inference

Expected Schedule:

August 29	Chapters 1 & 2
August 31	Chapter 3 & 4
September 2	Chapter 5
September 5	Chapter 6
September 7	Chapters 7 & 8