This course exposes students to some of the most frequently used econometric techniques in applied microeconomic research. The course teaches the econometric theory behind these techniques; requires reading of empirical research papers applying these techniques, and requires implementation of the econometric methods using actual data sets.

Course Requirements:

3 Problem Sets (60%)
Final Exam (30%)
Participation (10%)

Problem sets: the data exercises will require the use of Stata (see attached information sheet on the Grad plan to acquire Stata at a reduced rate). Students are encouraged to work together on problem sets, but each student must write up his or her own problem set.

In-Class Exam: there will be a closed book exam on the last week of classes. The exam will be held the last week of classes on Thursday, April 24th.

Participation: will be assessed based on attendance as well as the quality of classroom comments.

Prerequisites:

Students must have completed ECON 7331 (Econometrics I).

Office Hours:

Day and time: Wednesdays 3:00-5:00 p.m. or by appointment.
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Readings:

There is no required textbook for this course. A recommended textbook is:


We will be using parts of the unpublished manuscript:


Syllabus

I. Introduction and Review

A. Number Crunching


B. The Experimental Ideal


C. Regression Analysis


II. Program Evaluation and Causal Inference

A. Randomized Experiments

Angrist, Joshua and Jorn-Steffen Pischke. *Mostly Harmless Econometrics*, Chapter 2, Section 2.3.


B. Controlling for Confounding Factors

B.1. Controlling for Observables and Matching

Angrist, Joshua and Jorn-Steffen Pischke. Mostly Harmless Econometrics, Chapter 3, Section 3.3.


**B.2. Controlling for Unobservables and Fixed Effects**

Angrist, Joshua and Jorn-Steffen Pischke. *Mostly Harmless Econometrics*, Chapter 3, Sections 5.1 and 5.3.


**C. Differences-in-Differences**


### D. Instrumental Variables


### E. Regression Discontinuity Designs


