

Cours de Monsieur Eric BONSANG

Microeconometrics

This course explores different topics in applied microeconometrics. It focuses on causal relationships and how econometrics can help identify causality in a credible way. It discusses the advantages and limitations of particular types of approaches/tools that are used in econometrics. It covers the following methods:

- Recap on linear regression
- Instrumental variables approach
- Difference-in-differences estimation
- Regression discontinuity designs
- Models for binary response
- Sample selection models

Recommended books:

Mostly Harmless Econometrics, Angrist and Pischke, 2009.

Introductory Econometrics, J. Wooldridge, 2003.