

Econ 215- Applied Econometrics

Course Syllabus

Fall 2018-2019

Instructor: Pierre Mouganie
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Course Number: Econ 215
Class Time: M,W 1:00-1:50 (Nicely 412)
 : M 4:00-4:50 (Bliss 203)
Office Hours: M 2:00 -4:00
 W 11:00 -12:00

Graduate Assistant (GA) for this course: Jana Kontar
 email: jrk07@mail.aub.edu
 Office: Room 230 Economics Department (ADA Dodge Hall)

Course Description:

This is the second of a two-course sequence in undergraduate econometrics at AUB. Students must have taken Econ 214. Applied econometrics is the use of data and statistical methods to answer causal questions in economics.

The aim of this course is to introduce you to modern applied econometrics techniques and to give you the basic skills to conduct your own research. We are going to focus on both econometric theory and working with economic data. In addition, students are expected to become proficient with the statistical software Stata.

Recommended textbook:

Joshua D. Angrist and Jorn-Steffen Pischke, 2015. Mastering ‘Metrics The path from cause to effect.

Additional readings and slides will be posted on Moodle.

Additional reference for Stata:

A. Colin Cameron and Pravin K. Trivedi. Microeconometrics using Stata.

Grading:

Attendance, participation and problem sets: 10%
Midterm exam: 35%
Reading/analyzing research paper (due end of semester): 15%
Final exam (comprehensive): 40%

I will be assigning 3 or 4 problem sets.

At the end of the semester, students will have to read published papers that use applied econometrics techniques. They will also have to analyze and answer questions related to those papers.

Students are responsible for taking notes in class. Although I will mostly be using slides, I may give additional problems and examples in class.

Course Policy:

1. Attendance policy: attendance is expected for all lectures and absences should be kept to a minimum.
2. Makeup policy: If a student misses an exam, he/she should present a valid medical excuse from AUBMC or the AUB infirmary. Any other excuse is NOT valid. If no valid excuse is presented, the student will receive a grade of zero on the missed exam. **There is no makeup midterm exam.** If a student misses the midterm exam AND has a valid excuse, the final grade on the course will be based on attendance and problem sets, the research paper and final exam.
3. Discipline policy: Students are expected to come to class on time and leave the class on time. Students are expected to behave well in class by not disturbing the instructor or other students. Students are expected not to talk, **not to use their mobile phones**, not to let their mobile phones ring during class, etc...If a student misbehaves, the student will be asked to leave the room. If the student continues to misbehave, his (her) name will be given to the Disciplinary Committee for action.
4. Cheating policy: Students are expected NOT to cheat during exams. If a student cheats according to the cheating criteria set by AUB, the name of the student will be given to the Disciplinary Committee for action. Students should be aware of cheating criteria at AUB. Please refer to AUB Student Code of Conduct: <http://www.aub.edu.lb/pnp/generaluniversitypolicies/Documents/StudentCodeConduct/StudentCodeConduct.pdf>, in particular section 1.1, which concerns academic misconduct including cheating, plagiarism, in-class disruption, and dishonesty. Please be aware that misconduct is vigorously prosecuted and that AUB has a zero tolerance policy. Course policy is that **credible evidence of cheating will result in course failure.**
5. AUB thrives to make learning experiences as accessible as possible. If you anticipate or experience academic barriers due to disability (including mental health, chronic or temporary medical conditions), please inform me immediately so we can privately discuss your options. In order to help establish reasonable accommodations and facilitate a smooth accommodation process, you are encouraged to contact the Accessible Education Office: accessibility@aub.edu.lb +961-1-350000, x3246; West Hall, 314.

6. AUB is committed to facilitating a campus free of all forms of discrimination including sex/gender-based harassment prohibited by Title IX. The University's non-discrimination policy applies to, and protects, all students, faculty, and staff. If you think you have experienced discrimination or harassment, including sexual misconduct, we encourage you to tell someone promptly. If you speak to a faculty or staff member about an issue such as harassment, sexual violence, or discrimination, the information will be kept as private as possible, however, faculty and designated staff are required to bring it to the attention of the University's Title IX Coordinator. Faculty can refer you to fully confidential resources, and you can find information and contacts at www.aub.edu.lb/titleix. To report an incident, contact the University's Title IX Coordinator Trudi Hodges at 01-350000 ext. 2514, or titleix@aub.edu.lb. An anonymous report may be submitted online via EthicsPoint at www.aub.ethicspoint.com

Course Resources:

The main web support for the course will be Moodle. Students are required to register and constantly check their Moodle account for all information related to the course: <http://moodle.aub.edu.lb/>.

Course Outline (some topics might be added or removed):

- 1) Causality
- 2) Randomized experiments
- 3) Review of bivariate + multivariate regressions
- 4) Dummy variables
- 5) Omitted variable bias
- 6) Fixed effects and panel data
- 7) Difference-in-differences
- 8) Instrumental Variables
- 9) Regression discontinuity design