

China Center for Economic Research
National School of Development
Peking University
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Instructor:
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Empirical Strategies

Friday 9:00-12:00

Online /ZhifuXuan Meeting Room

(注：因新冠肺炎疫情防控需要，本课程在学校正式开学前将进行在线授课和讨论，正式开学后转入正常现场教学。)

Course Description

The objective of this course is to train students in empirical strategies used in economic research, with a focus on practical application of identification methods. This course will cover several identification issues. For each issue, the class will first briefly introduce the underlying theoretical problem, then detail on the empirical strategy, and finally look at some specific examples using this strategy. The empirical topics will span labor, health, education and program evaluation.

Grading:

The course grade will depend on in-class quiz (30%), class participation (20%) and research proposal (50%).

Topics Covered (Tentative):

1. The Problem of Identification in Economics
2. Two Simple Strategies
3. Fixed Effect and Random Effect Estimators
4. Difference-in-Difference
5. Synthetic Control Approach
6. Instrumental Variables Estimation
7. Regression Discontinuity Design
8. Propensity Score Matching
9. Quantile Regression
10. Roy Model

Course Materials:

There will be a list of articles that are related to each topic, which will be distributed over the semester.