

AEA Continuing Education Program

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## A Course in Cross-Section Econometrics

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The course will take place Sunday January 8th, through Tuesday January 10th, in the Renaissance Chicago Downtown hotel, Chicago, Illinois.

In this course, based on short courses we have repeatedly taught, starting at the 2007 NBER Summer Institute, we will discuss developments in micro-econometrics over the last two decades. The focus will be on methods that in our view are relevant for, and ready to be used by, empirical researchers, and the course is primarily aimed at such researchers as well as those who teach econometrics. We focus on practical issues important in implementation of the methods and for reading and understanding of the literature, and will provide detailed illustrations of the methods. There will be little discussion of technical details, for which we will refer to the literature.

There is no textbook for the course, although reference will be made to Wooldridge (2010), *Econometric Analysis of Cross Section and Panel Data*, (second edition) MIT Press. In addition there will be detailed lecture notes and slides that will be distributed prior to the course.

The level of the course is such that it will be accessible to researchers with some background in econometrics, including linear regression methods. Topics that will be covered in the course span a range of areas in cross-section econometrics, although the course will not be comprehensive.

## Outline

1. Sunday, 4.00pm-6.00pm: Program evaluation methods, including matching and propensity score methods
2. Monday: Linear Panel Data Models
3. Monday: Instrumental Variables Methods and Regression Discontinuity Designs
4. Monday: Cluster Sampling and Difference-in-Differences Estimation
5. Monday: Methods for Discrete Choice Data
6. Monday: Nonlinear Panel Data Models
7. Tuesday: Weak and Many Instrumental Variables, and Generalized Methods of Moments and Empirical Likelihood.
8. Tuesday: Control Function Methods
9. Tuesday: Incomplete Models and Partial Identification