

323 M7120
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EMPIRICAL STUDY AND FORECASTING (II), part 1

經大講堂

Friday 19:30-21:20

- Textbooks:
 - (SW) Stock and Watson (2007), *Introduction to Econometrics*, Addison Wesley, 2nd edition.

- Classes:
 - 2011/2/25,
 - 3/4, 11, 18, 25
 - 4/1, 8, 15
 - 4/22, **midterm**.

- Grade: problem sets 10%, midterm 40%.

- Topics:
 1. Instrumental Variables Regression (SW 12)
 - General IV regression model
 - Checking instrument validity
 - Where do IV come from?
 2. Experiments and Quasi-Experiments (SW 13)
 - Difference-in-difference estimator
 - Quasi-experiments
 - Average treatment effect