

ECON 7923

Spring 2012

Ming-Ching Luoh

luohm@ntu.edu.tw

<http://homepage.ntu.edu.tw/~luohm>

Department of Economics
National Taiwan University

EMPIRICAL STUDY AND FORECASTING (II), part 1

經大講堂

Friday 19:30-21:20

- Textbooks:
 - (SW) Stock and Watson (2011), *Introduction to Econometrics*, Addison Wesley, 3rd edition.

- Classes:
 - 2011/2/24,**
 - 3/2, 9, 16, 23, 30,
 - 4/6, 13,
 - 4/20, 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