Microeconometrics:
Identification and Causality in Empirical Models
Sebastian Galiani
(sgaliani@udesa.edu.ar)
Master in Economics
Universidad de San Andres
2006
Course Description:
This course covers econometric methods that are used to solve estimation and measurement problems that arise in the analysis of real world problems. These include applications of regression analysis, instrumental variables estimators and panel data models. The course emphasizes both theory and applications and pays careful attention to identification issues that sort out directions of causality and structural relationships.
Course Grades:
1. Mid-term exam: Accounts for 40 percent of the final grade.
2. Final exam: Accounts for 60 percent of the final grade.
Reading List:
Causality
Review: Basic Asymptotic, Likelihood and the Single equation Linear Model
Instrumental Variables
from social security administrative records", American Economic Review 80, pp. 313-335.

**Treatment Effects**

**Regression-Discontinuity Methods**

**Generalized Method of Moments**
Panel Data

Program and Policy Evaluation