



Module Title: Advanced Microeconometrics

Module Code: ECU44251

Module Name: Advanced Microeconometrics

- **ECTS Weighting:** 10
- **Semester/Term Taught:** MT
- **Contact Hours:** 22 hours of lectures and 4 hours of tutorials
- **Module Personnel:** Nicola Fontana

Module Learning Aims:

The course will expose students to the frontier of the research in the field of applied economics.

This course is primarily designed for undergraduate students interested in econometric methods used in empirical research using microdata. The goal of this module is to provide an overview of different empirical methods, with an emphasis on practical implementation.

Module Learning Outcomes:

On successful completion of this module, students should be able to:

- Understand and use a set of different econometrical approaches, familiarizing with pros and cons
- Recognise and identify possible identification strategies and empirical settings
- Distinguish which type of data to collect based on the typology of empirical question to tackle
- Be aware of the latest development in causal inference
- Be exposed to the application of these methodologies in different research clusters.

Module Content:

Topics covered in this module will include:



- 1) Randomised Control Trials
- 2) Regression recap, non linear models and Machine Learning developments.
- 3) Difference - in – Differences
- 4) Instrumental variables
- 5) Regression discontinuity design

We will focus on the latest developments in the discipline.

Recommended Reading List:

- List of compulsory and optional readings recently published will be provided.
- Angrist and Pischke. “Mostly harmless econometrics”

Module Pre-Requisite:

ECU33091 Econometrics A and ECU33092 Econometrics B

Assessment Details:

Assessment for the course is based on coursework (30%) and one 1.5-hour examination (70%).

Reassessment: 100% 1.5 hour examination.

Module Website:

Blackboard