

ECP88061— Econometrics

Module Information	
Module Code	<i>ECP88061</i>
Module Title	<i>Econometrics</i>
Department	<i>Economics</i>
Module Personnel	<i>Nicola Fontana</i>
Academic Year	<i>2026-27</i>
Credit Weighting	<i>10</i>
Semester	<i>Semester 1</i>
Contact Hours	<i>24 hours (3 hours per 8 weeks)</i>

Module Content	
Module Description	<i>The course will expose students to the frontier of the research in the field of applied economics.</i> <i>This course is primarily designed for graduate students interested in econometric methods used in empirical research. The goal of this module is to provide an overview of different empirical methods, with an emphasis on practical implementation. We will focus on the latest developments in the discipline.</i>
Module Learning Aims	<i>Topics covered in this module will include</i> <i>1. Randomised Control Trials</i> <i>2. Regression recap, non-linear models and Machine Learning developments</i> <i>3. Difference-in-Differences</i> <i>4. Instrumental variables</i> <i>5. Regression discontinuity design</i>
Learning Outcomes	<i>On successful completion of this module, students should be able to:</i> <i>• Understand and use a set of different econometrical approaches, familiarizing with pros and cons</i> <i>• Recognise and identify possible identification strategies and empirical settings</i> <i>• Distinguish which type of data to collect based on the typology of empirical question to tackle</i>

Module Content	
	• <i>Be aware of the latest development in causal inference</i> • <i>Be exposed to the application of these methodologies in different research clusters.</i>
Indicative Reading / Resources	<i>Lecture, lecture slides, list of compulsory and optional readings</i>

Assessment	
Assessment Components	<i>In-class presentation (30%), Referee report (20%), Take home exercise (20%) and Project research (30%)</i>
Assessment Details	<i>In-class presentation (30%) and Referee report (20%) on a selected paper. Take home exercise (20%) and Project research (30%) where you will be asked to apply and develop ideas seen during lectures.</i>

Additional Information	
Prerequisites	<i>None</i>
Co-requisites	<i>None</i>
Any other information	<i>None</i>