

ECU44251 — Advanced Microeconometrics

Module Information	
Module Code	ECU44251
Module Title	Advanced Microeconometrics
Department	Economics
Year Group	Senior Sophister
Module Personnel	Nicola Fontana
Academic Year	2026-2027
Credit Weighting	10 credits
Semester	Semester 1
Contact Hours	22 hours of lectures and 4 hours of tutorials

Module Content	
Module Description	The course will expose students to the frontier of the research in the field of applied microeconometrics. This course is primarily designed for undergraduate students interested in econometric methods used in empirical research.
Module Learning Aims	The goal of this module is to provide an overview of different empirical methods, with an emphasis on practical implementation. Topics covered in this module will build on material covered in SF Econometrics and 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.
Learning Outcomes	On successful completion of this module, students should be able to: 1. Understand and use a set of different econometric approaches, familiarizing with pros and cons;

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	- Recognize 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.
Indicative Reading / Resources	- List of compulsory and optional readings recently published will be provided. - Angrist and Pischke. "Mostly harmless econometrics"

Assessment

Assessment Components	Group Presentation (30%), Final Exam (70%)
Assessment Details	Assessment for the course is based on a group presentation in the last week of teaching term (30%) and a 1.5-hour in person examination (70%). Reassessment is 100% a 1.5-hour in person examination.

Additional Information

Prerequisites	ECU33091 Econometrics A and ECU33092 Econometrics B
Co-requisites	None
Any other information	All the relevant material will be posted on Blackboard.