



Econometrics | ECP88061

Year	1
ECTS Credits	10
Contact Hours	18 hours
Pre-Requisite	Nil
Semester	1
Module Leader and Lecturer	Professor Nicola Fontana
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Module Outline:

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

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

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.

Assessment:

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

Recommended Reading List:

Lecture, lecture slides, list of compulsory and optional readings