Seminar Applied Microeconometrics
Heidelberg University
Summer Term 2019

Course Language:

English

Comments:

The course will be held as a block seminar. At the time of registration, students select their topic and article from the list of applied empirical papers below. Deadline for registration is April 24, 2019. The first meeting will take place on April 30, 2019, in room 00.028, 14:15-15:45. The seminar takes place on July 11 and 12, 2019, in room 00.028. Please use the registration form available on the webpage of the Chair of Empirical Economics.

Description:

In this course, students revise econometric methods by replicating published empirical research articles. For this purpose, students use the original data sets of their respective study. As part of their seminar papers, the students deal with the econometric methods used and discuss them critically. By carrying out their own estimations, the participants validate the study results and test their robustness in further analyses. In short presentations, the participants present their results to the group and discuss them.

Topics:

Regression models utilising panel data:

- Ashenfelter, O., & Krueger, A. (1994). Estimates of the economic return to schooling from a new sample of twins. The American Economic Review, 84(5), 1157.
  Data and code (SAS) available at:
  https://dataspace.princeton.edu/jspui/handle/88435/dsp012801pg35n
- Berman, N., Couttenier, M., Rohner, D., Thoenig, M., (2017). This Mine is Mine! How Minerals Fuel Conflicts in Africa. American Economic Review, 107(6), 1564-1610.
  Data and code available at: https://www.aeaweb.org/articles?id=10.1257/aer.20150774
- Bick, A., Fuchs-Schündeln, N., Lagakos, D., (2018). How Do Hours Worked Vary with Income? Cross-Country Evidence and Implications. American Economic Review, 108(1), 170-199.
  Data and code available at: https://www.aeaweb.org/articles?id=10.1257/aer.20151720
- Gerritsen, S., Plug, E., Webbink, D., (2017). Teacher quality and student achievement: Evidence from a sample of Dutch twins. Journal of Applied Econometrics, 32(3), 643-660.
  Data and code available at: http://qed.econ.queensu.ca/jae/2017-v32.3/gerritsen-plug-webbink/

Regression models using instrumental variables:

- Angrist, J. D. (1990). Lifetime Earnings and the Vietnam Era Draft Lottery: Evidence from Social Security Administrative Records. The American Economic Review, 80(3), 313-336.
  Data and code available at: https://economics.mit.edu/faculty/angrist/data1/data/angrist90
- Angrist, J. D., & Keueger, A. B. (1991). Does compulsory school attendance affect schooling and earnings?. The Quarterly Journal of Economics, 106(4), 979-1014.
  Data and Code here: https://economics.mit.edu/faculty/angrist/data1/data/angkru1991
- Angrist, J. D., & Evans, W. N. (1998). Children and Their Parents' Labor Supply: Evidence from Exogenous Variation in Family Size. The American Economic Review, 88(3), 450-477.
  Data and code available at: https://economics.mit.edu/faculty/angrist/data1/data/angev98
- Ermisch, J., & Francesconi, M. (2013). The effect of parental employment on child schooling. Journal of Applied Econometrics, 28(5), 796-822.
  Data available at: http://qed.econ.queensu.ca/jae/2013-v28.5/ermisch-francesconi/

(Quasi-)Experimental research designs:

- Gautier, P. A., & Klaauw, B. V. D. (2012). Selection in a field experiment with voluntary participation. Journal of Applied Econometrics, 27(1), 63-84.
  Data and code available at: http://qed.econ.queensu.ca/jae/2012-v27.1/gautier-van_der_klaauw/
- Thornton, R. L. (2008). The demand for, and impact of, learning HIV status. American Economic Review, 98(5), 1829-63.
  Data and code available at: https://www.aeaweb.org/articles?id=10.1257/aer.98.5.1829

Difference-in-differences estimator:

- Angrist, J., Chin, A. & Godoy, R. (2008). Is Spanish-only schooling responsible for the Puerto Rican language gap?, Journal of Development Economics, 85(1-2), 105-128.
  Data and code available at: https://economics.mit.edu/faculty/angrist/data1/data/anchgo08
- Hong, S. H. (2013). Measuring the effect of napster on recorded music sales: difference-in-differences estimates under compositional changes. Journal of Applied Econometrics, 28(2), 297-324.
  Data and code (SAS) available at: http://qed.econ.queensu.ca/jae/2013-v28.2/hong/

Regression discontinuity design:

- Buser, T. (2015). The effect of income on religiousness. American Economic Journal: Applied Economics, 7(3), 178-95.
  Data and code available at: https://www.aeaweb.org/articles?id=10.1257/app.20140162
- Angrist, J. D., & Lavy, V. (1999). Using Maimonides' rule to estimate the effect of class size on scholastic achievement. The Quarterly journal of economics, 114(2), 533-575.
  Data and code available at: https://economics.mit.edu/faculty/angrist/data1/data/anglavy99

Examination Rules:

The grade will be based on a term paper (50%), a seminar presentation (40%) and active participation in the seminar discussion (10%).

Contact:

Dr. Daniel Erdsiek – Email: daniel.erdsiek@zew.de - Phone: +49 (0)621 1235-356
Dr. Steffen Viete – Email: steffen.viete@zew.de - Phone: +49 (0)621 1235-359
ZEW – Leibniz-Zentrum für Europäische Wirtschaftsforschung - L 7, 1 - 68161 Mannheim