

Intitulé complet du cours, en français	Econométrie de la causalité
Intitulé complet du cours, en anglais	<i>Econometrics of causality</i>
Enseignant	Tanguy Bernard
Volume horaire (en heures maquettes)	15
Année d'étude, Semestre (si applicable : n° d'UE)	M1, semestre 2 UE 2.5.
Objectifs et compétences développées	<p>This course will present the basics of the "treatment effect" literature which focuses on issues of causal relationships, as used in evaluation of public policies. This literature has received considerable attention since the early 2000's, as highlighted by the Nobel Prizes awarded in both 2019 and 2021.</p> <p>From the main lectures students will learn the basis of the treatment effect literature. In tutorial classes, students will learn how to implement policy evaluations using data from recent economic policies.</p>
Contenu	<p>Using simple OLS specifications, the course will first cover issues of endogeneity arising from selection bias or reverse causality. The course will then cover the basics of various evaluation designs addressing endogeneity issues, namely randomized control trials, difference-in-difference, and regression discontinuity approaches.</p> <p>Lecture classes will cover the main concepts developed in this literature, and will present a set key research papers that rely on these approaches. During tutorial classes, students will be provided with data-based exercise, reproducing results from recent evaluations of public policies. Topic of tutorial class will include issues of development economics, international economics and finance (according to students' main Master specialization)</p>
Pré-requis	Basics in statistics and Ordinary Least Square (OLS) regression framework.
Modalités d'évaluation	Evaluation based on exercises during tutorial classes and final examination (data-based exercise)
Outils, support de cours et références bibliographiques	<p>Students will be provided with all material presented in class. Further reading is expected from :</p> <p>Angrist, Joshua D., and Jörn-Steffen Pischke. <i>Mostly harmless econometrics</i>. Princeton university press, 2008.</p>