

Econ 215- Applied Econometrics

Course Syllabus

Fall 2020-21

Instructor: Serena Canaan
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Course Number: Econ 215
Office Hours: Monday from 4:00 pm to 6:00 pm; Wednesday from 12:00 pm to 1:00 pm
(or by appointment)

Course description:

This is the second of a two-course sequence in undergraduate econometrics at AUB. Students must have taken Econ 214.

The aim of this course is to introduce you to modern applied econometrics techniques and to give you the basic skills to conduct your own research. We are going to focus on both econometric theory and working with economic data. In addition, students are expected to become proficient with the statistical software Stata.

Online course format:

The course is divided into lectures and recitations. In a normal semester, lectures are held on Mondays and Wednesdays either at 1pm or 2pm (depending on your section) and recitations are scheduled on Mondays at either 4pm or 5pm (depending on your section). During recitations, I teach students how to use the statistical software Stata.

This semester, I will be using a mix of voice-over-powerpoint and live sessions. The voice-over-powerpoint is going to cover the material that I typically teach during lectures. I will be posting these powerpoints on moodle on a weekly basis.

For the recitation, I will be holding a 50-minutes live zoom or Webex session once every week. This live session will be held on Monday from 1pm to 1:50 pm for section 1 and from 2pm to 2:50pm for section 2. Note that there will be no live sessions on Mondays at 4pm or 5pm, or on Wednesdays at 1pm or 2pm. Instead, I will be holding office hours on Mondays from 4pm to 6pm and on Wednesdays from 12pm to 1pm via zoom or Webex. I will be sending the zoom or Webex links for office hours and for live session over the weekends.

Your weekly Econ 215 class schedule:

To summarize, your weekly class schedule is as follows:

Saturday or Sunday:

I will send you the Webex or zoom links for the week's live session and office hours.

Monday:

- Live 50-minute session via zoom or Webex. Section 1: from 1pm to 1:50 pm; Section 2: from 2pm to 2:50 pm.
- Office hours from 4pm to 6pm

Wednesday:

- Office hours from 12pm to 1pm
- I will post the week's voice-over-powerpoint

Resources you need to have access to:

It is very important for you to have access to the following:

- Webex and Zoom
- The main web support for the course will be Moodle. Students are required to register and constantly check their Moodle account for all information related to the course:
<https://lms.aub.edu.lb/>
- Statistical software Stata. You can access Stata via vlabs.
Alternatively, you can buy Stata at the following link:
<https://www.stata.com/order/new/edu/gradplans/student-pricing/>
If you decide to purchase Stata, you can buy a 6-month subscription to Stata/IC.

Recommended textbooks:

Joshua D. Angrist and Jorn-Steffen Pischke, 2015. Mastering 'Metrics The path from cause to effect.

Colin Cameron and Pravin K. Trivedi. Microeconometrics using Stata.

You do not have to buy the above textbooks. All the material you need to pass this course will be posted on moodle.

Grading:

Midterm exam: 30%

Group presentation or project: 30%

Final exam (comprehensive): 40%

I will be assigning 3 problem sets. You can use them to practice for the midterm and final exams.

Students are responsible for taking notes during live sessions.

Course Policy:

1. Attendance policy: attendance is expected for all live sessions and absences should be kept to a minimum.
2. Makeup policy: If a student misses an exam, he/she should present a valid medical excuse from AUBMC or AUB infirmary. Any other excuse is NOT valid. If no valid excuse is presented, the student will receive a grade of zero on the missed exam. **There is no makeup midterm exam.** If a student misses the midterm exam AND has a valid excuse, the final grade on the course will be based on the group presentation or project and final exam.
3. Cheating policy: Students are expected NOT to cheat during exams. If a student cheats according to the cheating criteria set by AUB, the name of the student will be given to the Disciplinary Committee for action. Students should be aware of cheating criteria at AUB. Please refer to AUB Student Code of Conduct: <https://www.aub.edu.lb/fas/Documents/Students%20Code%20of%20Conduct%20and%20Forms%20for%20Processing%20Violations%20.pdf>, in particular section 1.1, which concerns academic misconduct including cheating, plagiarism, in-class disruption, and dishonesty. Please be aware that misconduct is strictly sanctioned and that AUB has a zero tolerance policy. Course policy is that **credible evidence of cheating will result in course failure.**
5. AUB thrives to make learning experiences as accessible as possible. If you anticipate or experience academic barriers due to disability (including mental health, chronic or temporary medical conditions), please inform me immediately so we can privately discuss your options. In order to help establish reasonable accommodations and facilitate a smooth accommodation process, you are encouraged to contact the Accessible Education Office: accessibility@aub.edu.lb +961-1-350000, x3246; West Hall, 314.
6. AUB is committed to facilitating a campus free of all forms of discrimination including sex/gender-based harassment prohibited by Title IX. The University's non-discrimination policy applies to, and protects, all students, faculty, and staff. If you think you have experienced discrimination or harassment, including sexual misconduct, we encourage you to tell someone promptly. If you speak to a faculty or staff member about an issue such as harassment, sexual violence, or discrimination, the information will be kept as private as possible, however, faculty and designated staff are required to bring it to the attention of the University's Title IX Coordinator. Faculty can refer you to fully confidential resources, and you can find information and contacts at www.aub.edu.lb/titleix . To report an incident, contact the University's Title IX Coordinator Mitra Tauk at

01-350000 ext. 2514, or titleix@aub.edu.lb . An anonymous report may be submitted online via EthicsPoint at www.aub.ethicspoint.com

Course Outline (some topics might be added or removed):

Causality

Randomized experiments

Review of bivariate + multivariate regressions

Dummy variables

Omitted variable bias

Fixed effects and panel data

Difference-in-differences

Instrumental Variables

Regression discontinuity design