

Applied econometrics

Course title - Intitulé du cours	Applied econometrics
Level / Semester - Niveau /semestre	M1 / Semestre 1
School - Composante	TSE
Teacher - Enseignant responsable	ERSHOV DANIEL - POINAS FRANCOIS
Other teacher(s) - Autre(s) enseignant(s)	Olivier De Groote
Other teacher(s) - Autre(s) enseignant(s)	Daniel Ershov
Other teacher(s) - Autre(s) enseignant(s)	Farid Gasmi
Other teacher(s) - Autre(s) enseignant(s)	Victor Gay
Other teacher(s) - Autre(s) enseignant(s)	Ana Gazmuri
Lecture Hours - Volume Horaire CM	15
TA Hours - Volume horaire TD	/
TP Hours - Volume horaire TP	/
Course Language - Langue du cours	Anglais
TA and/or TP Language - Langue des TD et/ou TP	Anglais

Teaching staff contacts - Coordonnées de l'équipe pédagogique :

Lecturers / advisors: Olivier De Groote, office hours by appointment Daniel Ershov, MF 420, daniel.ershov@tse-fr.eu, office hours by appointment Farid Gasmi, MF 123, farid.gasmi@tse-fr.eu, office hours by appointment Victor Gay, office hours by appointment Ana Gazmuri, MF 403, ana.gazmuri@tse-fr.eu, office hours by appointment Cristina Gualdani, MF 408, cristina.gualdani@tse-fr.eu, office hours by appointment Nicolas Pistolesi, MF 207, nicolas.pistolesi@tse-fr.eu office hours by appointment François Poinas, MF 426, francois.poinas@tse-fr.eu, office hours by appointment Shruti Sinha, MF 503, shruti.sinha@tse-fr.eu, office hours by appointment Teaching Assistants: Christophe Bruneel, christophe-alain.bruneel@ut-capitole.fr Jacint Enrich Moya, jacint.enrich-moya@ut-capitole.fr Luise Eisfeld, luise.eisfeld@ut-capitole.fr Celia Ruiz Mejia, celia.ruiz-mejia@ut-capitole.fr

Course's Objectives - Objectifs du cours :

The objective of the course is to make students able to undertake empirical work in economics. It builds on the Intermediate Econometrics course (M1) and is a prerequisite for applied courses in later year. At the end of the class, students should be able to:

- (i) define a precise economic question and motivate it using stylized facts, arguments taken from economic theory and/or public policy considerations,
- (ii) write a synthetic review of the academic literature related to a given question,
- (iii) choose, collect and treat a dataset,
- (iv) select and apply the appropriate econometric methods to answer an economic question,
- (v) interpret the empirical results obtained from an econometric analysis,
- (vi) identify the strength and weaknesses of an econometric analysis,
- (vii) write a paper that presents an empirical economic analysis,
- (viii) present orally an empirical analysis.

The course is articulated around lectures, tutorial sessions and an empirical project.

Lectures (all lectures are taught in the first semester):

The lectures are divided into three sections of three lectures each that cover some applied topics in different areas of research. Details on the content of each section are available on the course webpage. All students also attend two plenary lectures: one that presents the course's content and organization (first lecture) and one that presents the different stages to be followed when carrying out an empirical project (in October).

Tutorial sessions (all tutorial sessions are taught in the second semester):

Tutorial sessions alternate between presentation sessions and lab sessions. During presentation sessions, students present the advancement of their empirical project and receive some feedback from their TA and other students in the class. During computer lab sessions, students analyze data on empirical questions using Stata. Empirical project (the empirical project is carried out from November to March): Students have to conduct an empirical project in small groups. The empirical project consists in defining a precise economic question, motivating it, collecting data and performing an econometric analysis to answer the question. A paper is submitted by early March and an oral presentation is done by the end of March.

Prerequisites - Pré requis :

Econometrics concepts covered in the Intermediate Econometrics course, taught in the first semester of Master 1. Concepts needed to attend the lectures of Applied Econometrics in the first term are covered beforehand in the Intermediate Econometrics course.

Practical information about the sessions - Modalités pratiques de gestion du cours :

Attendance to lectures is essential. Students have to attend the two plenary lectures and the three sections. Attendance to tutorials is mandatory. In particular, all students of a given group have to be present when their group has to present the advancement of the empirical project. Material for the course is displayed on Moodle. Students are expected to check it regularly for updates and information. Instructions and advices for the empirical project are sent regularly via the course webpage. Students have to follow strictly instructions concerning group formation, deadlines and format of the documents to be submitted. Non-compliance with instructions is penalized by deductions of points from the project grade. Students receive guidance from various sources to help them in conducting their empirical project: meetings with their advisor, feedback received from presentations of the advancement of their project in tutorial sessions and office hours dedicated to technical assistance. Plagiarism and academic integrity: in the paper submitted at the end of the term, students have to be very careful about citing the source of all ideas that are not their own ones. Anything without citation is understood as being created by the students who wrote the paper. Failing to cite the source of an idea expressed by someone else is a case of plagiarism. Plagiarism will be penalized by a grade of 0 for the empirical project and the case will be sent to the disciplinary council of the University that may take disciplinary sanctions, like university exclusion.

Grading system - Modalités d'évaluation :

The final grade is made of different components, all related to the empirical project: - Empirical project proposal (submission deadline to be announced on the course webpage) - Presentation of the advancement of the project done during tutorial sessions - Final paper (submitted in early March) - Final oral presentation Detailed information on the weight of each component in the final grade and

the criteria used for grading will be available on the course webpage (moodle) at the beginning of the course.

Bibliography/references - Bibliographie/références :

Some reading material is handed out all along the lectures and tutorial sessions as needed. The lecture that presents the different stages to be followed when carrying out an empirical project is based on the following textbook chapter: Wooldridge, J., 2015, "Introductory Econometrics: A Modern Approach", 6th edition, Cengage Learning Custom Publishing: Chapter 19.

Session planning - Planification des séances :

The schedule of the lectures (first semester) and the deadlines for the empirical project are available on the course webpage.