

Métodos Cuantitativos e Inferencia Causal

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Objetivo

Métodos Cuantitativos e Inferencia Causal (MCIC) tiene como principal objetivo brindar a los estudiantes una visión general sobre ciertos problemas metodológicos y prácticos que surgen cuando se buscan estimar efectos causales en ciencias sociales.

Organización

MCIC se organiza en torno a cinco grandes bloques, respondiendo a los siguientes métodos econométricos: asignación aleatoria, regresión, variables instrumentales, diferencias en diferencias y regresión discontinua. Cada uno de estos bloques estará asociado a uno o más artículos académicos que ilustran el uso de estas técnicas, los cuáles serán discutidos en clase por los estudiantes.

Requisitos

Se espera que los estudiantes hayan previamente tomado cursos en econometría clásica.

Texto

El curso está basado en una selección de capítulos del texto de Joshua D. Angrist y Jörn-Steffen Pischke: [Mostly harmless econometrics: An empiricist's companion](#). Adicionalmente, cada unidad del contenido será ilustrada por los artículos académicos citados en la lista de lecturas complementarias.

Contenido (*Capítulo del Texto*)

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| 0. Introducción | (<i>Capítulo 1</i>) |
| 1. Asignación Aleatoria | (<i>Capítulo 2</i>) |
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| 5. Regresión Discontinua | (<i>Capítulo 6</i>) |

Lecturas Complementarias

1. Asignación Aleatoria

Athey, S. and G.W. Imbens (2017): “The State of Applied Econometrics: Causality and Policy Evaluation,” *Journal of Economic Perspectives* 31(2): 3-32.

Chattopadhyay, R. and E. Duflo (2004): “Women as Policymakers: Evidence from a Randomized Policy Experiment in India,” *Econometrica*, 72(5): 1409-1443.

Chetty, R., J. Friedman, N. Hilger, E. Saez, D. Schanzenbach and D. Yagan (2011): “How Does Your Kindergarten Classroom Affect Your Earnings? Evidence from Project STAR,” *Quarterly Journal of Economics*, 126(4): 1593-1660.

Kling, J.R., J.B. Liebman and L.F. Katz (2007): “Experimental Analysis of Neighborhood Effects,” *Econometrica*, 75(1): 83-119.

Krueger, A.B. (1999): “Experimental Estimates of Educational Production Functions,” *Quarterly Journal of Economics*, 114(2): 497-532.

Miguel, E. and M. Kremer (2003): “Worms: Identifying Impacts on Education and Health in the Presence of Treatment Externalities,” *Econometrica*, 72(1): 159-217.

Sacerdote, B. (2001): “Peer Effects with Random Assignment: Results for Dartmouth Roommates,” *Quarterly Journal of Economics*, 116(2): 681-704.

2. Regresión

Angrist, J.D. (1998): “Estimating the Labor Market Impact of Voluntary Military Service Using Social Security Data on Military Applicants,” *Econometrica*, 66(2): 249-288.

Angrist, J.D. and A.B. Krueger (1999): “Empirical strategies in labor economics,” in: *Handbook of Labor Economics*, Volume 3A, ed. O. Ashenfelter and D. Card, 1277-1366. Amsterdam; New York and Oxford: Elsevier Science, North-Holland.

Imbens, G.W. (2015): “Matching Methods in Practice: Three Examples,” *Journal of Human Resources*, 50(2): 373-419.

3. Variables Instrumentales

Acemoglu, D., D. Autor and D. Lyle (2004): “Women, War and Wages: The Effect of Female Labor Supply on the Wage Structure at Midcentury,” *Journal of Political Economy*, 112(3): 497-551.

Angrist, J.D., G.W. Imbens and D.B. Rubin (1996): “Identification of Causal Effects Using Instrumental Variables,” *Journal of the American Statistical Association*, 91(434): 444-455.

Angrist, J.D. and A.B. Krueger (2001): “Instrumental Variables and the Search for Identification: From Supply and Demand to Natural Experiments,” *Journal of Economic Perspectives*, 13(2): 69-85.

Imbens, G.W. (2014): “Instrumental Variables: An Econometrician’s Perspective,” *Statistical Science*, 29(3): 323-358.

4. Diferencias en Diferencias

Bailey, M. and A. Goodman-Bacon (2015): “The War on Poverty’s Experiment in Public Medicine: Community Health Centers and the Mortality of Older Americans,” *American Economic Review*, 105(3): 1067-1104.

Card, D. (1990): “The Impact of the Mariel Boatlift on the Miami Labor Market,” *Industrial and Labor Relations Review*, 43(2): 245-257.

Card, D. and A.B. Krueger (1994): “Minimum Wages and Employment: A Case Study of the Fast-Food Industry in New Jersey and Pennsylvania,” *American Economic Review*, 84(4): 772-793.

Draca, M., S. Machin and R. Witt (2011): “Panic on the Streets of London: Police, Crime, and the July 2005 Terror Attacks,” *American Economic Review*, 101(5): 2157-2181.

Dynarski, S. M. (2003): “Does Aid Matter? Measuring the Effect of Student Aid on College Attendance and Completion,” *American Economic Review*, 93(1): 279-288.

Gruber, J. (1994): “The Incidence of Mandated Maternity Benefits,” *American Economic Review*, 84(3): 622-641.

5. Regresión Discontinua

Angrist, J.D. and V. Lavy (1999): “Using Maimonides’ Rule to Estimate the Effects of Class Size on Scholastic Achievement,” *Quarterly Journal of Economics*, 114: 533-575.

Black, S.E. (1999): “Do Better Schools Matter? Parental Valuation of Elementary Education,” *Quarterly Journal of Economics*, 114(2): 577-599.

Hoekstra, M. (2009): “The Effect of Attending the Flagship State University on Earnings: A Discontinuity-Based Approach,” *Review of Economics and Statistics*, 91(4): 717-724.

Imbens, G.W. and T. Lemieux (2008): “Regression Discontinuity Designs: A Guide to Practice,” *Journal of Econometrics*, 142(2): 615-635.

Lee, D.S. and T. Lemieux (2010): “Regression Discontinuity Designs in Economics,” *Journal of Economic Literature*, 48(2): 281-355.

Urqiola, M. and E. Verhoogen (2009): “Class-size Caps, Sorting and the Regression-Discontinuity Design,” *American Economic Review*, 99(1): 179-215.