Course Econ883-03: Econometrics of Treatment Effects (3/6/17–4/19/17)

Arnaud Maurel (Duke University, apm16@duke.edu)

This module will cover the econometrics of treatment effects. The emphasis will be on point and partial identification of treatment effects parameters, as well as on inference methods. We will discuss the standard methods used in the literature to evaluate social programs, including matching, instrumental variables, control function and panel data methods. We will pay special attention to the identifying assumptions underlying these different methods, which will be analyzed from a statistical and behavioral viewpoint. We will also examine some of the most recent methods allowing to draw inference on the distribution of treatment effects.

Validation of the course will be based on the presentation and discussion of a research paper, and on the production of a short research proposal (less than 5 pages). The proposed project may consist of an extension of one of the methods discussed in class, a new application to a specific economic question, or both.

Tentative course outline and reading list:

Lecture 1: Introduction, Point and partial Identification of treatment effects


Lecture 2: Marginal Treatment Effects and LATE


**Lecture 3: Matching**


**Lecture 4: Randomized experiments**


**Lecture 5: Distributional treatment effects**


Lecture 6: Dynamic treatment effects (time permitting)

