



Course: Policymetrics

Faculty: Giacomo De Giorgi and Luca Gambetti

Term: Spring

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Office Hours: TBA

Description: 30-hour course divided in two parts: macro policy and micro policy.

Objectives: To provide the main analytical and econometric tools used for policy analysis.

Outline:

Part 1 Micro

1 Parameters of Interest and Randomized Controlled Trials

2 Natural Experiments and Diff-in-Diff

3 Propensity Score, Synthetic Control

4 IV, LATE

5 RDD

Part 2 Macro

1 Structural Vector Autoregressions (SVARs)

2 Factor Models

3 Non-linear SVARs

4 Time-Varying Coefficients VARs

References: A reading list with research articles will be distribute to students

Grading: Take home exam consisting in writing a short essay.