|  |
| --- |
| **Objetivo:**  Este curso tem como objetivos: (i) apresentar aos estudantes técnicas econométricas recentes, concentrando nas técnicas mais utilizadas em aplicações de microeconomia; (ii) capacitar os estudantes na leitura de artigos que utilizam essas técnicas; (iii) capacitar os estudantes com os comandos mais utilizados no uso dessas técnicas nos softwares econométricos Stata ou R, através de exercícios |

|  |
| --- |
| **Avaliação, Programa e bibliografia:**  **Avaliação**  Exercícios no R ou Stata (30% da nota)  Projeto de Pesquisa + Apresentação do Projeto (70% da nota)  Principais Referências Bibliográficas e Softwares  Os livros-texto e artigos a seguir são as principais referências do curso, que serão complementadas com notas de aula, capítulos de outros livros e artigos acadêmicos empíricos.  **BIBLIOGRAFIA (bibliografia obrigatória)**  Angrist, J. & Pischke, J-S. Mostly Harmless Econometrics: An Empiricist’s Companion. Princeton University Press, 2008.  Cameron, A. e P. Trivedi. Microeconometrics Using Stata. Stata Press, 2010.  Cunningham, S. Causal Inference: The Mixtape: https://mixtape.scunning.com/index.html  Gertler, P.J., Martinez, S.,Premand, P., Rawlings, L.B. & Vermeersch, C.M.J. Impact Evaluation in Practice, 2nd Edition. World Bank, Washington, D.C., 2015.  Rubin, D. Estimating causal e effects of treatments in randomized and nonrandomized experiments, Journal of Educational Psychology 66, pp. 688-701, 1974.  Wooldridge, J. M. Econometric Analysis of Cross Section and Panel Data, MIT Press, Cambridge, MA, 2010.  **Conteúdo Previsto**   1. **Identificação, inferência causal e experimentos (com aplicações em participação política e corrupção).**   -Angrist & Pischke (2008, Caps 1 e 2)  -Cunningham, S (2018). Causal Inference: The Mixtape, cap. 4  -Gerber, A.; Green, D.; e Larimer, C. (2008). Social Pressure and Voter Turnout: Evidence from a Large Scale Field Experiment. *American Political Science Review*, v.102(1), 33-48.  -  -Ferraz, C. e Finan, F. (2008). Exposing Corrupt Politicians: The Effect of Brazil’s Publicly Released  Audits on Electoral Outcomes. *Quarterly Journal of Economics*, May 2008, v.123(2): 703-745.  **2. Modelos para Dados em Painel, diferenças em diferenças e “event-study” (com aplicações em efeitos da TV e efeitos de polícia em crime)**  -Wooldridge (2010b) (Caps 13 e 14)  -Angrist & Pischke (2008, Caps 1 e 2)  - Cunningham, S (2018). Causal Inference: The Mixtape, caps. 8 e 9.  -La Ferrara, Eliana, Alberto Chong, and Suzanne Duryea (2012). Soap Operas and Fertility: Evidence  from Brazil. *American Economic Journal: Applied Economics*, 4 (4): 1-31.  -Di Tella, R. and Schargrodsky, E. (2004). Do police reduce crime? estimates using the allocation of police forces after a terrorist attack*. American Economic Review*, 94:115?133.  \*Draca, M., Machin, S., and Witt, R. (2011). Panic on the streets of london: Police, crime, and the july 2005 terror attacks. *American Economic Review*, 101:2157?2181.   * Galiani, S.; Gertler, P.; e Schargrodsky, E. (2005). Water for Life: The Impact of the Privatization of Water Services on Child Mortality. *Journal of Political Economy,* v.113(1) pp.83-120. * Miller, G. (2008), Women’s Suffrage, Political Responsiveness, and Child Survival in American History.   *Quarterly Journal of Economics*, 123(3), pp. 1287-1327.   * Rocha, R. e R. Soares (2012). Water Scarcity and Birth Outcomes in the Brazilian Semiarid. IZA Discussion Paper no. 6773. * Assunção, J.; Gandour, C.; Rocha, Rudi; Rocha, Romero (2020). The effect of rural credit on deforestation. Evidence from the Brazilian Amazon. *Economic Journal*, Volume 130, Issue 626, Pages 290–330. * Assunção, J.; Rocha, Romero (2019). Getting Greener by Going Black: The Effect of Blacklisting Municipalities on Amazon Deforestation. *Environment and Development Economics*, 24(2), pp. 115-137.   \*Rocha, R. e Soares, R. (2010) Evaluating the Impact of Community-Based Health Interventions: Evidence from Brazil’s Family Health Program. *Health Economics*, 19, pp. 126-158.  \*Rocha, R. e Silveira, L. M. (2014). O Impacto das Unidades de Pronto-Atendimento (UPA 24hs) sobre Indicadores de Mortalidade: Evidências para o Rio de Janeiro. Mimeo.  \*Duflo, E. (2001). Schooling and Labor Market Consequences of School Construction in Indonesia:  Evidence From an Unusual Policy Experiment, *American Economic Review*, Sept 2001  \*Chay, Ken, McEwan, Patrick and Miguel Urquiola (2005): ?The central role of noise in evaluating interventions that use test scores to rank schools,? *American Economic Review*, 95, pp. 1237-58.  **3. Variaveis Instrumentais (com aplicações em história econômica, meio ambiente e crime).**  Wooldridge (2010) - Cap 15.  Cunningham, S (2018). Causal Inference: The Mixtape, cap 7.  Acemoglu, D., Johnson, S. e J. Robinson (2001). The Colonial Origins of Comparative Development: An Empirical Investigation. American Economic Review, Vol.91(5), 1369-1401.  Glaeser, E., LaPorta, R., Silanes, F., e Shleifer, A. (2004). Do Institutions Cause Growth? *Journal of Economic Growth*, v.9(3): 271-303.  \*Assunção, J.; Gandour, C.; Rocha, Romero (2015). DETERring Deforestation in the Amazon: Envi-ronmental Monitoring and Law Enforcement CPI Discussion Paper  \*Levitt, Stephen (1997). Using Electoral Cycles in Police Hiring to Estimate the Effect of Police on Crime. *The American Economic Review*, 87, pp. 270-290)  \*Rocha, R., Ferraz, C. e R. Soares (2011). Settlement Colonies Across Plantation Fields: Evidence on the Relationship Between Human Capital and Long Term Development (Mimeo).   1. **Regressão com Descontinuidade - RDD (com aplicações em economia política).**   Angrist & Pischke (Cap 6)  Cunningham, S (2018). Causal Inference: The Mixtape, Cap. 6.  Pettersson-Lidbom (JEEA, 2008). Do Parties Matter for Economic Outcomes: A Regression Disconti-  nuity Approach.  Ferreira e Gyourko (QJE, 2009). Do Political Parties Matter - Evidence From US Cities.  Ferraz e Finan (2010). Motivating Politicians: The Impacts of Monetary Incentives on Quality and Performance.  Fujiwara (Ectra, 2015). Voting Tehcnology, Political Responsiveness and Infant Health.  Cook, T. (2008). Waiting for Life to Arrive: A History of the Regression-Discontinuity Design in Psychology,Statistics, and Economics. Journal of Econometrics 142, 636-654.  \* Angrist, J. e V. Lavy (1999). Using Maimonides Rule to Estimate the E ect of Class Size on Scholastic Achievement. Quartely Journal of Economics 114(2) 533-575.  \* Pop-Echelles, C. e O. Malamud (2011). Home Computer Use and the Development of Human Capital.  Quarterly Journal of Economics 126(2) 987-1027.  \*Barbosa, A.L.N.H. e Corseuil, C.H.L. (2014). Bolsa Fam lia, Escolha Ocupacional e Informalidade no Brasil. Texto para discuss~ao do IPEA, N.1948.  \*Camargo,B.;Camelo, R.; Firpo, S. e Ponczek, V. (2014). Information, Market Incentives, and Student Performance. Discussion Paper IZA, N. 7941.  **5. Synthetic Control (Com aplicações em desenvolvimento)**  Cunningham, S (2018). Causal Inference: The Mixtape, cap. 10.  **6. Propensity Score Matching e Subclassificação - (Com aplicações em mercado de trabalho)**  Cunningham, S (2018). Causal Inference: The Mixtape, Cap. 5.  Gertler, Paul J., Sebastian Martinez, Patrick Premand, Laura B. Rawlings, e Christel M. J. Vermeersch.  2015. Impact Evaluation in Practice -2nd Edition. Banco Mundial, Washington, D.C.  **7. Directed Acyclical Graphs**  Cunningham, S (2018). Causal Inference: The Mixtape, cap. 3. |