

## Course Information

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***Instructor: Zhimin Li***

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Office Hours: Thur 17:30-19:30

Teaching Assistant:

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***Classes:***

Lectures: Mon & Thur 15:30-17:20

Venue: PHBS Building

***Course Website:***

Course Management System

## 1. Course Description

### 1.1 Context

Course overview:

The field of applied microeconomics (“applied micro”) is a fundamentally outward-looking branch of economics. Applied microeconomists take economic theories and methodologies out into the world and apply them to interesting questions of individual behavior and societal outcomes. This course will start with an overview of the field and its methodologies, followed by foundational material in econometric identification. We will then address substantive areas such as labor, development, environmental econ, applied macro, and trade. Specific topics will vary from year to year.

This course differs from many other econometrics courses in that it is oriented towards applied practitioners rather than future econometricians. It therefore emphasizes research design (relative to statistical technique) and applications (relative to theoretical proofs), though it covers some of each.

Most of the course will be devoted to close reading of research papers, including discussion of the relative merits of particular theoretical and empirical methodologies. Students will participate actively in class discussion, make oral presentations, evaluate empirical data, and write analytical papers.

**Prerequisites:** Advanced Econometrics I and II.

**Statistical software:** Problem sets will be based on Stata, but students may use any software they choose. However, problem set solutions and classroom discussion will be based on Stata.

## ***1.2 Textbooks and Reading Materials***

The course is not based on any one textbook. Lecture notes and supplemental materials will be provided to students.

We will pick and choose from a variety of texts, papers, and other resources. We will draw most heavily from the following four resources:

[AP] Angrist, Joshua and Jorn-Steffen Pischke (2009). *Mostly Harmless Econometrics*. Princeton University Press.

[JW] Wooldridge, J., (2001), *Econometric Analysis of Cross Section and Panel Data*. MIT Press.

## **2. Learning Outcomes**

### ***2.1 Intended Learning Outcomes***

<b>Learning Goals</b>	<b>Objectives</b>	<b>Assessment (YES with details or NO)</b>
1. Our graduates will be effective communicators.	1.1. Our students will produce quality business and research-oriented documents.	problem sets, research proposal
	1.2. Students are able to professionally present their ideas and also logically explain and defend their argument.	problem sets, research proposal, presentations
2. Our graduates will be skilled in team work and leadership.	2.1. Students will be able to lead and participate in group for projects, discussion, and presentation.	group presentations
	2.2. Students will be able to apply leadership theories and related skills.	group presentations
3. Our graduates will be trained in ethics.	3.1. In a case setting, students will use appropriate techniques to analyze business problems and identify the ethical aspects, provide a solution and defend it.	NA
	3.2. Our students will practice ethics in the duration of the program.	NA
4. Our graduates will have a global perspective.	4.1. Students will have an international exposure.	lectures
5. Our graduates will be skilled in problem-solving and critical thinking.	5.1. Our students will have a good understanding of fundamental theories in their fields.	lectures, problem sets, presentations
	5.2. Our students will be prepared to face problems in various business settings and find solutions.	problem sets, research proposal, presentations
	5.3. Our students will demonstrate competency in critical thinking.	problem sets, research proposal, presentations

## **2.2 Course specific objectives**

This course is meant to provide a solid foundation for and develop students' interest in conducting empirical research.

## **2.3 Assessment/Grading Details**

### **Tentative weights:**

<b>Item</b>	<b>Weight</b>
Problem sets (2)	20%
Midterm	20%
Presentations (2)	30%
Research proposal	20%
Participation	10%

**Problem sets (20%):** A total of two quantitative homework exercises will be distributed throughout of the course and will be graded with coarse granularity. They are meant to solidify students' understanding of the course materials. Students are permitted to work in small groups, but each person must turn in separate solutions.

Each problem set counts 10 points. Late problem sets will incur a penalty of 15% or 1.5 points per day late, for up to 6.7 days.

**Presentations (15%+15%):** There will be two group presentations. Students will read and offer critical comments on academic papers. The details will be announced in class.

**Research Proposal (20%):** An important goal of the class is to help you generate research ideas of your own, which can be a basis for your master's thesis or research project. Each student must turn in individual research proposals (4-5 pages, double-spaced). The proposal consists of three key parts: an introduction of the research question, a literature review, and how you plan to answer the research question (data, model, methodology etc.). If time permits, each student will have 5-10 minutes to pitch his/her idea during the final week. The proposal will be due in the exam week.

**Exams (20%):** There will be one midterm exam and no final exam. Instead, students will hand in a research proposal in lieu of the final. Time permitted, students will give a short presentation of their proposal in the last week of classes. See Research Proposal above.

**Attendance/Participation (10%):**

## **2.4 Academic Honesty and Plagiarism**

It is important for a student's effort and credit to be recognized through class assessment. Credits earned for a student work due to efforts done by others are clearly unfair. Deliberate dishonesty is considered academic misconducts, which include plagiarism; cheating on assignments or examinations; engaging in unauthorized collaboration on academic work; taking, acquiring, or using test materials without faculty permission; submitting false or incomplete records of academic achievement; acting alone or in cooperation with another to falsify records or to obtain dishonestly grades, honors, awards, or professional endorsement; or altering, forging, or misusing a University academic record; or fabricating or falsifying of data, research procedures, or data analysis.

All assessments are subject to academic misconduct check. Misconduct check may include reproducing the assessment, providing a copy to another member of faculty, and/or communicate a copy of this assignment to the PHBS Discipline Committee. A suspected plagiarized document/assignment submitted to a plagiarism checking service may be kept in its database for future reference purpose.

Where violation is suspected, penalties will be implemented. The penalties for academic misconduct may include: deduction of honour points, a mark of zero on the assessment, a fail grade for the whole course, and reference of the matter to the Peking University Registrar.

For more information of plagiarism, please refer to *PHBS Student Handbook*.

### **3. Topics, Teaching and Assessment Schedule**

#### Tentative Outline\*

Weeks 1-2: Introduction and Randomized Control Trials

Weeks 3-4: Selection on Observables

Weeks 5-7: Selection on Unobservables

Week 8-9: Presentations

*[Research Proposal Due]*

\* subject to change based on actual progression of the course

### **4. Miscellaneous**

#### Communication

While the best way to reach me outside of class is generally during office hours, email is also appropriate in certain cases. Please limit email to questions that can be answered succinctly (e.g., asking for very brief clarification on problem sets, asking for a leave, scheduling office hour appointments) and follow the guidelines below:

- Include [Applied Micro] at the beginning of the subject followed by the subject of the email (in case I miss it). E.g., [Applied Micro] Difference between DID and RD
- Feel free to copy any classmates you would like me to send my reply to so that I can reply all

I generally respond to emails within 24 hours. If two school days have passed and you still haven't received a reply, please send me a reminder.