

课程详述

COURSE SPECIFICATION

以下课程信息可能根据实际授课需要或在课程检讨之后产生变动。如对课程有任何疑问，请联系授课教师。

The course information as follows may be subject to change, either during the session because of unforeseen circumstances, or following review of the course at the end of the session. Queries about the course should be directed to the course instructor.

1.	课程名称 Course Title	经济管理中的实证方法 Empirical Methods in Economics and Management
2.	授课院系 Originating Department	信息系统与管理工程系 Department of Information Systems & Management Engineering
3.	课程编号 Course Code	MIS308
4.	课程学分 Credit Value	3
5.	课程类别 Course Type	选修课 Elective Courses
6.	授课学期 Semester	秋季 Fall
7.	授课语言 Teaching Language	中英双语 English & Chinese
8.	授课教师、所属学系、联系方式 (如属团队授课, 请列明其他授课教师) Instructor(s), Affiliation & Contact (For team teaching, please list all instructors)	李崇, 信息系统与管理工程系 Chong Li, Department of Information Systems & Management Engineering, lic6@sustech.edu.cn
9.	实验员/助教、所属学系、联系方式 Tutor/TA(s), Contact	无 NA
10.	选课人数限额(可不填) Maximum Enrolment (Optional)	

11. 授课方式 Delivery Method	讲授 Lectures	习题/辅导/讨论 Tutorials	实验/实习 Lab/Practical	其它(请具体注明) Other (Please specify)	总学时 Total
学时数 Credit Hours	32		32		64
12. 先修课程、其它学习要求 Pre-requisites or Other Academic Requirements	无 None				
13. 后续课程、其它学习规划 Courses for which this course is a pre-requisite	无 None				
14. 其它要求修读本课程的学系 Cross-listing Dept.	无 None				

教学大纲及教学日历 SYLLABUS

15. 教学目标 Course Objectives

经济和金融学中的许多研究混淆了相关性和因果关系或者不能干净地确定经济系统中相关变化或冲击的的因果效应。这是由于对因果关系缺乏理解或者是没有一个巧妙的研究设计，内生性效应被当作外生性，因此不能得到一致性的估计。这节课将教会学生一套实证经济学研究中用来估计特定效应的常用微观计量工具箱。

A lot of the research in economics and finance confuses correlation with causality or cannot cleanly identify the causal effects of certain variation or shocks in the economic system. This is due to the lack of understanding of causality or the lack of delicate research design; endogenous factors are taken to be exogenous and thus has led to inconsistent estimation. This class will provide students with a micro econometric toolbox that include a broad class of methods used in empirical research to identify certain effects cleanly.

16. 预达学习成果 Learning Outcomes

在学习过程中，我们将更加强调每种方法背后的计量经济学直觉，而不是估计量的近似特征。我们将通过研究经济和金融中实证研究，以及劳动经济学，产业组织，发展和公共财政等领域的例子来学习这些方法。我们将通过在真实数据上实现每种方法，通常这些方法要求不同的计量经济学技巧。这里微观计量经济学意味着我们通常将更注重横截面和面板数据方法。

During the learning process, we will put more emphasis on the econometric intuition behind each method, instead of asymptotic properties of the estimators. We will learn these methods referring to examples of research mainly in the field of economics and finance, and sometimes from other fields in economics including labour, industrial organization, development, and public finance. We will try to implement each method on live data that requires manipulating and analyse data using the various econometric techniques. The micro-econometric means that we will focus on cross-sectional and panel data methods.

17. 课程内容及教学日历（如授课语言以英文为主，则课程内容介绍可以用英文；如团队教学或模块教学，教学日历须注明主讲人）

Course Contents (in Parts/Chapters/Sections/Weeks. Please notify name of instructor for course section(s), if this is a team teaching or module course.)

理论和实验课（64 课时）：

1. 线性回归 (4 课时)
2. 线性面板数据模型 (4 课时)
3. 简单线性回归和面板数据回归实验 (4 课时)
4. 空间面板数据分析 (4 课时)
5. 空间面板数据回归实验 (4 课时)
6. 非参数方法：核密度估计 (4 课时)
7. 核密度估计实验 (4 课时)
8. 因果关系和工具变量 (4 课时)
9. 自然实验 (4 课时)
10. 工具变量和自然实验实验课 (4 课时)
11. 断点回归设计 (4 课时)
12. 断点回归设计实验 (2 课时)
13. 匹配方法 (4 课时)
14. 匹配方法实验 (2 课时)
15. 离散变量模型 (4 课时)
16. 离散变量模型实验 (2 课时)
17. 生存模型 (4 课时)
18. 生存模型实验 (2 课时)

Lectures and Tutorial (64 credit hours)

1. Linear Regression (4 credit hours)
2. Linear Panel Data Model (4 credit hours)
3. Simple Linear Regression and Panel Data Regression Lab Session (4 credit hours)
4. Spatial Panel Data Analysis (4 credit hours)
5. Spatial panel data regression Lab Session (4 credit hours)
6. Nonparametric Methods: Kernel Density Estimation (4 credit hours)
7. Kernel Density Estimation Lab Session (4 credit hours)
8. Causation and Instrumental Variables (4 credit hours)
9. Natural Experiment (4 credit hours)
10. Instrumental Variables and Natural Experiment Lab Session (4 credit hours)
11. Regression discontinuity design (4 credit hours)
12. Regression discontinuity design Lab Session (2 credit hours)
13. Matching Method (4 credit hours)
14. Matching Method Experiment Lab Session (2 credit hours)
15. Limited Dependent Variable Model (4 credit hours)
16. Limited Dependent Variable Model Lab Session (2 credit hours)
17. Survival Analysis (4 credit hours)
18. Survival Analysis Lab Session (2 credit hours)

--

18. 教材及其它参考资料 **Textbook and Supplementary Readings**

Jeffrey Wooldridge, *Econometric analysis of cross-section and panel data*, MIT Press, Massachusetts.

Joshua Angrist, and Jorn-Steffen Pischke, 2009, *Mostly Harmless Econometrics*, Princeton University Press, New Jersey.

Cameron, C., and Trivedi, P. (2005). *Microeconometrics: Methods and Applications*. Cambridge University Press.

课程评估 **ASSESSMENT**

19. 评估形式 Type of Assessment	评估时间 Time	占考试总成绩百分比 % of final score	违纪处罚 Penalty	备注 Notes
出勤 Attendance				
课堂表现 Class Performance				
小测验 Quiz				
课程项目 Projects				
平时作业 Assignments				
期中考试 Mid-Term Test		40		
期末考试 Final Exam		40		
期末报告 Final Presentation		20		
其它（可根据需要 改写以上评估方式） Others (The above may be modified as necessary)				

20. 记分方式 **GRADING SYSTEM**

<input checked="" type="checkbox"/> A. 十三级等级制 Letter Grading <input type="checkbox"/> B. 二级记分制（通过/不通过） Pass/Fail Grading

课程审批 **REVIEW AND APPROVAL**

21. 本课程设置已经过以下责任人/委员会审议通过



This Course has been approved by the following person or committee of authority

