

University of Waterloo
Department of Economics
Econ 422: Applied Microeconometrics
Fall 2019

Instructor Information

Professor Stéphanie Lluís
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Course Information: Tuesdays & Thursdays, 11:30am-12:50pm in RCH 211

Office Hours:

Instructor: Thursdays, 4:00-5:30pm

TA: Mondays, Tuesdays, Wednesdays 4:00pm-5:00pm

Course Description, Goals and Learning Outcomes

This course presents empirical methods relevant to the analysis of cross-sectional and longitudinal micro-data and have applications in the fields of labour economics, health economics, industrial organization and environmental economics. The objectives of the course are to learn about the various methods used in applied microeconomics research and to provide practical experience applying these methods using a statistical software package.

Prerequisites: ECON 201 or ECON 290; one of ECON 321, 323, STAT 221, 231, 241; Honours students or Economics majors

Textbook

Cameron, C. and P. Trivedi, Microeconometrics: Methods and Applications, New York: Cambridge University Press, 2005.

Outline of Topics and Associated Book Chapters

Data and Specification Issues Collecting, describing, and formatting data The linear (CEF) and nonlinear (LDV) specification and estimation models	CT 3, 9, 24, 27 CT 4, 5, 8, 26
Identification Strategies Randomized Treatments estimations Endogenous Treatments and IV, Selection, and GMM estimations Panel data estimations	CT 6, 25 CT 21, 22
Further Topics Duration Models	CT 17

Course requirements

There will be 2 term tests and a final exam during the semester as well as 3 assignments.

Term Tests

The tests and exam will be held on the following dates: **Tuesday October 1st, Tuesday November 5th and Tuesday December 3rd.**

Assignments

The first 3 group assignments will consist in performing a combination of computer and theory based exercises. The last individual assignment (due date during the exam period) will be an empirical analysis of a question/topic chosen by the student.

Final Exam

A final examination will be given during the term and will cover the entire term's material with more emphasis on the last part of the course (since the last term test).

Course Assessment

The course grade will be computed based on the following weighting scheme:

3 Group Assignments	30% (10% each)
Individual assignment	15%
2 Term tests	30% (15% each)
Final Exam	25%

Missed Tests/Final Exam

There is no make-up for the term tests. A student who is ill and misses the test needs to provide appropriate medical documentation (no photocopies, *only original documents*) to **me within 48 hours of the missed test**. If the appropriate documentation has been submitted on time, the weight of the test will be shifted to the final exam's weight. Students need to have written at least 1 of the two term tests to pass the course.

Grading Policy

Students who would like their test or assignments regraded need to ask the instructor immediately after the test or assignment has been given back. The regrading will apply to the entire test and may not automatically result in a higher grade than before.

Late Work

Assignments submitted late will receive a daily penalty of 15%. Assignments submitted after I have done the correction in class will receive a grade of 0.

Electronic Device Policy and Classroom Expectations

Turn off and do not answer your cell phone. Laptop computers are not permitted in class unless the student can show that it is used for the purpose of notes taking.

Academic Integrity

Academic Integrity: In order to maintain a culture of academic integrity, members of the University of Waterloo are expected to promote honesty, trust, fairness, respect and responsibility. See the [UWaterloo Academic Integrity](#) webpage and the Arts [Academic Integrity](#) webpage for more information.

Discipline: A student is expected to know what constitutes academic integrity, to avoid committing academic offences, and to take responsibility for his/her actions. A student who is unsure whether an action constitutes an offence, or who needs help in learning how to avoid offences (e.g., plagiarism, cheating) or about “rules” for group work/collaboration should seek guidance from the course professor, academic advisor, or the Undergraduate Associate Dean. When misconduct has been found to have occurred, disciplinary penalties will be imposed under [Policy 71 – Student Discipline](#). For information on categories of offenses and types of penalties, students should refer to Policy 71 - Student Discipline. For typical penalties check [Guidelines for the Assessment of Penalties](#).

Grievance: A student who believes that a decision affecting some aspect of his/her university life has been unfair or unreasonable may have grounds for initiating a grievance. Read [Policy 70 - Student Petitions and Grievances](#), Section 4. When in doubt, please be certain to contact the department’s administrative assistant who will provide further assistance.

Appeals: A decision made or penalty imposed under Policy 70 - Student Petitions and Grievances (other than a petition) or Policy 71 - Student Discipline may be appealed if there is a ground. A student who believes he/she has a ground for an appeal should refer to [Policy 72 - Student Appeals](#).

Accommodation for Students with Disabilities

Note for students with disabilities: [The AccessAbility Services office](#), located on the first floor of the Needles Hall extension (1401), collaborates with all academic departments to arrange appropriate accommodations for students with disabilities without compromising the academic integrity of the curriculum. If you require academic accommodations to lessen the impact of your disability, please register with the AS office at the beginning of each academic term.

Mental Health Support

All of us need a support system. The faculty and staff in Arts encourage students to seek out mental health supports if they are needed.

On Campus

- Counselling Services: counselling.services@uwaterloo.ca / 519-888-4567 ext 32655
- [MATES](#): one-to-one peer support program offered by Federation of Students (FEDS) and Counselling Services
- Health Services Emergency service: located across the creek from Student Life Centre

Off campus, 24/7

- [Good2Talk](#): Free confidential help line for post-secondary students. Phone: 1-866-925-5454
- Grand River Hospital: Emergency care for mental health crisis. Phone: 519-749-433 ext. 6880
- [Here 24/7](#): Mental Health and Crisis Service Team. Phone: 1-844-437-3247
- [OK2BME](#): set of support services for lesbian, gay, bisexual, transgender or questioning teens in Waterloo. Phone: 519-884-0000 extension 213

Full details can be found online at the Faculty of ARTS [website](#) Download [UWaterloo and regional mental health resources \(PDF\)](#) Download the [WatSafe](#) app to your phone to quickly access mental health support information

Territorial Acknowledgement

We acknowledge that we live and work on the traditional territory of the Attawandaron (Neutral), Anishinaabeg and Haudenosaunee peoples. The University of Waterloo is situated on the Haldimand Tract, the land promised to the Six Nations that includes ten kilometers on each side of the Grand River.