## Econometrics B

**Course Code:** 142-2-5091

**Instructor:** Dr. Oren Regbi

### Course Objectives:

- The course expands the arsenal of micro-economic tools in the hands of the student and introduces methods for analyzing data with characteristics that are not amenable to classical methods. For example, models where the explanatory variable is bounded or categorical. In addition, the course will focus on methods for finding causal relationships based on "experiments" outside the laboratory. For example, natural experiments, randomized experiments, and field experiments.

### Course Topics:

1. Binary dependent variable (Probit and Logit) – 1 lecture
2. Unordered and Ordered Dependent Variables – 1 lecture
3. Corner Solution Outcomes and Censored Regression Models – 1 lecture
4. Bootstrap Methods – 1/2 lecture
5. Quantile Regression and Quantile Treatment Effect – 1 lecture
6. Rubin Causal Model and Randomized Experiments – 1 lecture
7. Causal Effect Under Selection on Observables: Control Variables Problems, Matching and Propensity Score Methods – 2 lectures
9. Causal Effect Under Selection on Unobserved Time-Variant Characteristics: Constant and Heterogeneous Causal Effects – 2 lectures
10. Regression Discontinuity Design – 1 lecture
דרישות והרכב ציון הקורס

مشקל בציון הסופי:

- עבודה: 40% 
- מבחנים: 60% 
- סה"כ: 100%

רשימה ביבליוגרפית: