

Econ 132a.Applied Data Analysis and Econometrics

Day / time: T/Th 2:30 - 3:45 pm
Course Type: Undergraduate
Course term: Fall
Year: 2018
Instructor(s): [Costas Meghir](#)

Core Course

Continuation of ECON 123, 131 or 136.

Core topics include regressions, statistical inference, choice of functional form, heteroskedasticity, two-stage least squares, quasi-experimental methods like regression discontinuity design, and qualitative choice models. Additional topics may include time series models, serial correlation, forecasting, and machine learning methods. Many applications to development, education, health, labor, public finance, and political economy problems.

Emphasis on statistical computing and the mechanics of how to conduct and present empirical research.

Prerequisite: After two terms of introductory economics, completion of the mathematics requirement for the major, and [ECON 123](#), 131 or [135](#) or a course in the STAT 101–106 series.

Undergrad Course Category: Core
Methodology

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