**** **Advanced Micro-Econometrics for Policy Evaluation**

**Dates: 10-11th October 2019**

**Times: 09.30-17.00 (10th October)**

 **09.30-16.30 (11th October)**

**Venue:** Leeds Institute for Data Analytics (LIDA), Worsley Building, Level 11, Room 11.06 (University of Leeds)

**Course overview:**

This is an advanced-level course on quantitative empirical methods for policy evaluation. Inferences about causation are of great interest in business and economics research. Examples of causal inference in these fields include, estimating the effect of changes in regulations on financial transactions; measuring the impact of foreign acquisitions on firm’s performance; etc. However, a key challenge in quantitative social science research is the difficulty to conduct controlled experiments to estimate such effects. Policy evaluation methods have the potential to offer robust estimates of causal effects in such non-experimental contexts. These methods are designed to measure the impact of interventions (or treatments) on certain outcomes of interest using observational (non-experimental) data.

**Aim of the workshop:**

The aim of this workshop is to consider micro-econometric policy evaluation methods for observational studies, with binary as well multivalued treatments. Starting from the potential outcomes framework, and the definition of various causal effects, it provides an in-depth treatment of the theory and practice of two variants of propensity score based estimation methods: matching and inverse probability weighted estimators. The finite sample performance of these estimators, and their sensitivity to the various assumptions underpinning them will be thoroughly investigated via Monte Carlo simulations.

**About the speaker:**

**Professor Sourafel Girma** is Professor of Industrial Economics at the University of Nottingham and Fellow of the Kiel Centre for Globalization. Trained as an econometrician, Professor Girma’s research interests and expertise lie in the area of applied micro-econometrics with special focus on firm level adjustment to the process of globalisation and international industrial organisation. He is a world known expert in policy evaluation methods for observational studies and other advanced micro-econometrics techniques for longitudinal data. His work has been extensively published in top international journals including Journal of Econometrics, Journal of International Economics, Journal of International Business Studies, Journal of Industrial Economics, World Bank Economic Review *and*European Economic Review, amongst others.

Professor Girma has obtained research awards from, among others, the ESRC, European Union and the Department of Trade and Industry. He has also been active in the field of knowledge transfer and policy advice, with consultancy works for the UK government’s Department of Trade and Industry, UK Trade and Investment and the Treasury. Furthermore, he worked for several years as the Econometric Adviser to the Strategic Analysis, Modelling and Research Team at HM Revenue and Customs.

Professor Girma has extensive and worldwide experience of teaching Advanced Econometric methods to Postgraduate students and researchers in the Disciplines of Economics, Finance, and Business and Management. PhD students and early career researchers would benefit by this 2-day advanced micro-econometrics training, as they will be able to strengthen their theoretical and empirical understanding of micro-econometrics. Highly valuable would also be the training that the participants will receive in using and deepening their skills with the STATA statistical software.

**As this is an advanced-level workshop, familiarity with basic and intermediate regression analysis (OLS estimation, probit/logit models and panel data techniques) is required. The applied part of the workshop will make use of STATA, thus, familiarity with STATA software is strongly recommended.**

**Programme:**

**Day 1:**

|  |  |
| --- | --- |
| 09.30-10.00 | Registration, Tea & Coffee |
| 10.00-11.30 | The potential outcomes framework and treatment effects |
| 11.30-12.00 | Tea & Coffee |
| 12.00-13.30 | Treatment assignments and observational studies. |
| 13.30-14.30 | Lunch break |
| 14.30-16.30 | Computer workshop I: Introduction to Monte Carlo investigation |

**Day 2:**

|  |  |
| --- | --- |
| 09.00-09.30 | Tea & Coffee |
| 09.30-11.00 | Propensity score-based treatment effect estimation methods; Part I |
| 11.00-11.30 | Tea & Coffee |
| 11.30-13.00 | Propensity score-based treatment effect estimation methods Part II |
| 13.00-14.30 | Lunch break |
| 14.30-16.30 | Computer workshop II: Investigating finite sample performance of propensity score-based treatment effect estimators |

**How to register:**

Please complete the registration form below, ensuring that all fields are completed with as much detail as possible as this will be used to select participants.

It is advised that you do not make any travel arrangements until you have received confirmation of a place. We have a limited number of places available on this two-day workshop and if at any time you need to withdraw your registration please inform us immediately so that we can offer the place to someone else.

It is expected that you participate for the full duration of the event and allow sufficient time for travelling to the venue.

NARTI will cover the cost of running the event and participants are asked to cover the cost of travel and any accommodation as required.

**For further details about this or any other NARTI event, please contact Jo Garrick at** **narti@lubs.leeds.ac.uk**

|  |
| --- |
| **Registration of Interest** |
| **Surname** |  |
| **Forename** |  |
| **University** |  |
| **PhD completion date** |  |
| **Area of research** |  |
| **E-mail address** |  |
| **Please include how this workshop will be beneficial for your research**  |  |
| **Please include details of previous training attended** |  |
| **Please confirm you are able to attend for both days** |  |
| **Please specify any dietary requirements** |  |
| **Please specify any disability requirements** |  |
| **Please return this booking form to Jo Garrick (****narti@lubs.leeds.ac.uk****) by no later than 12.00 noon on Friday 27th September 2019** |

**How to find the University of Leeds**

<https://www.leeds.ac.uk/info/5000/about/131/find_us>

The Worsley Building is number 95 on the downloadable campus map. Enter the main building and take the lift to the 11th floor to the LIDA suite.

If you have any questions about this or any other NARTI training event, please contact Jo Garrick (narti@lubs.leeds.ac.uk).