

SS 237: Empirical Methods in the Social Sciences

This is an applied econometrics course that covers the estimation techniques and econometric theory used in contemporary empirical work.

With the goal of making causal inference, we will focus on the application of the tools in corporate finance and accounting. The methods covered are applicable to all fields that use non-experimental data, while the emphasis will be on the application of tools rather than the statistical theory. The course has three goals. Students will (i) learn the why and how of major econometric techniques, (ii) effectively structure empirical analysis of research questions, and (iii) strengthen their ability to dissect, digest and critique academic research through referee reports. The topics include the standard empirical identification problem, instrumental variables, difference-in-difference methods, natural experiments, event study and panel data methods.