PhD Course

Recent Developments in Causal Inference

Block course
Time: 31.01., 01.02., 04.02. 2019 (08:00-18:00)
Place: Room 0029, Moorweidenstraße 18

Course instructor: Professor Martin Spindler (UHH)

Course value: 2 SWS or 4 LP

Course overview:

The main goal of this course is to give an introduction to advanced topics in Econometrics with a focus on causal inference. In Economics and Business Administration there has been a strong focus on identification and estimation of causal effects (“programme evaluation”) which has been an active field of research in the last decade in Statistics, Economics and many other fields. PhD students should be prepared to conduct empirical studies on a research level, understand potential problems and pitfalls in empirical studies and enabled to find potential solutions.

Topics:

In this edition of the course we will focus on machine learning methods and follow partially Efron & Hastie (2016).


The book is freely available here: https://web.stanford.edu/~hastie/CASI/

Teaching language: English

Student evaluation: Oral presentation of a recent paper, written summary of a recent research paper or own research proposal (one of them).

Registration: not required
References


Athey and Imbens (2016). Recursive Partitioning for Heterogenous Causal Effects. PNAS.


