

Evaluación Econométrica de Programas Sociales

Centro de Estudios Económicos
El Colegio de México
Prof. Angel Calderón Madrid
Enero-Julio 2013
Horario Martes y Jueves 9.30 – 11:00hrs hrs.

Objetivo:

Tener un buen conocimiento de los principales métodos de evaluación de programas e inferencia causal y analizar algunos de los artículos más relevantes que los hayan utilizado, principal más no exclusivamente en Economía. Se trabajará también con programas en STATA y bases de datos para reproducir resultados de algunos de estos artículos.

El curso está estructurado para cubrir los cinco métodos principales:

- a) Experimental, basado en aleatorización de muestras
- b) Diferencia en diferencias
- c) Regresión discontinua
- d) Apareamiento o *matching*
- e) Métodos de corrección de sesgos por selección
- f) Utilización de variables instrumentales

La calificación estará constituida por:

Presentación de un artículo en clase 25%
Trabajo empírico 35%
Examen final 40%

Libros de Texto que deben utilizar de referencia

Wooldridge, Jeffrey. 2002. *Econometric Analysis of Cross Section and Panel Data*. Cambridge, MA: MIT Press.

Cameron, Colin and Pravin Trivedi. 2005. *Microeconometrics: Methods and Applications*. Cambridge University Press.

Angrist, Joshua and Jörn-Steffen Pischke. 2009. *Mostly Harmless Econometrics*. Princeton: Princeton University Press.

Cameron, Colin and Pravin Trivedi. 2009. *Microeconometrics Using Stata*. College Station, TX: Stata Press.

Reseñas recomendadas:

Blundell, Richard and Monica Costa-Dias. 2009. "Alternative Approaches to Evaluation in Empirical Microeconomics." *Journal of Human Resources* 44(3): 565-640.

Imbens, Guido and Jeffrey Wooldridge. 2009. "Recent Developments in the Econometrics of Program Evaluation." *Journal of Economic Literature* 47(1): 5-86.

Tema 1

Introducción a la evaluación de programas y a los parámetros de interés

Lecturas Generales

Angrist, J. and J. S. Pischke (2010), "The Credibility Revolution in Empirical Economics: How Better Research Design Is Taking the Con out of Econometrics," in *Journal of Economic Perspectives*, 24(2): 3-30.

Sims, C. (2010), "But Economics Is Not an Experimental Science," in *Journal of Economic Perspectives*, 24(2): 59-68.

Ravallion Martin, 2001, "The Mystery of the Vanishing Benefits: An Introduction to Impact Evaluation", *World Bank Economic Review*, 15: 115-140.

Moffitt, Robert. 1991. "Program Evaluation with Nonexperimental Data." *Evaluation Review*. 15(3). 291-314.

<http://www.econ.jhu.edu/people/moffitt/progEv.html>

Wooldridge, J.M. (2002), Secciones 18.1 y 18.2

Tema 2

Métodos basados en aleatorización de muestras

Duflo, E., M. Kremer and R. Glennerster, 2006. "Using Randomization in Development Economics Research: A Toolkit" en T. P. Schultz y J.A. Strauss (Eds), *Handbook of Development Economics* vol. 4 (Amsterdam: Elsevier Science).

Secciones 2.1, 2.2, 2.5, 3.3 (3.3.1-4), 5.1 y 5.2

Wooldridge (2002), Chapter 18, Secciones 18.1 a 18.3.

Cameron and Trivedi (2005), Sección 25.6

Angrist and Pischke (2009), Chapter 3

Casos de estudio:

Attanasio, O. P., A. Kugler, and C. Meghir, 2009. "Subsidizing Vocational Training for Disadvantaged Youth in Developing Countries: Evidence from a Randomized Trial"

NBER Working Paper No. 13931

<http://www.uh.edu/~adkugler/research.htm>

Crepon, B., E. Dufflo, Roland, G. , y R. P. Zamoray, 2012 "Do labor market policies have displacement effects? Evidence from a clustered randomized experiment " MIT working paper November 10.

Miguel, E. and M. Kremer (2004), "Worms: Identifying Impacts on Education and Health in the Presence of Treatment Externalities," in *Econometrica*, 72(1): 159-217.

Tema 3

Diferencia en Diferencias

Wooldridge (2002): Sección 6.3.1 y 10.5, 11.1

Angrist, Joshua, D. and Jorn-Steffen Pischke, 2008. Capítulo 5.

Meyer, Bruce. 1995. "Natural and Quasi-Experiments in Economics." *Journal of Business and Economic Statistics*. 13: 151-161.

Aplicaciones prácticas

Galiani, Sebastian, Paul Gertler, and Ernesto Schargrotsky, 2005, "Water for Life: The impact of the privatization of water services on child mortality", *Journal of Political Economy*, 113(1): 83-120.

Blundell, Richard, Monica Costa Dias, Costas Meghir and John Van Reenan. 2004. "Evaluating the Employment Impact of a Mandatory Job Search Assistance Program." *Journal of the European Economic Association* 2(4): 569-606.

Card, D. and A. B. Krueger (1994), "Minimum Wages and Employment: A Case Study of the Fast-Food Industry in New Jersey and Pennsylvania," en *American Economic Review*, 84(4): 772-793.

Calderón-Madrid, A. (2010) "A Micro-econometric Analysis of the Impact of Mexico's R&D Tax Credit Program on Private R&D Expenditure"

Tema 4

Método de Regresión Discontinua

Wooldridge (2002): Section 6.3.1 y 10.5, 11.1

Imbens, Guido and Thomas Lemieux. 2008. "Regression Discontinuity Designs: A Guide to Practice." *Journal of Econometrics* 142(2): 615-635.

Lee, David and Thomas Lemieux. 2010. "Regression Discontinuity Designs in Economics." *Journal of Economic Literature* 48(2): 281-355.

Hahn, Jinyong, Petra Todd and Wilbert van der Klaauw. 2001. "Identification and Estimation of Treatment Effects with a Regression-Discontinuity Design." *Econometrica* 69(1): 201-09.

Aplicaciones prácticas

Angrist, J. D. and V. Lavy (1999), "Using Maimonides' Rule to Estimate the Effect of Class Size on Scholastic Achievement," in *Quarterly Journal of Economics*, 114(2): 533-575.

Lee, D.S., Moretti, E., and M. Butler, (2004), Do Voters Affect or Elect Policies? Evidence from the U.S. House, *Quarterly Journal of Economics* 119, 807-859.

Van Der Klaauw, W., (2002), Estimating the Effect of Financial Aid Offers on College Enrollment: A Regression-discontinuity Approach, *International Economic Review* 43, 1249-1287.

Tema 5

Método de Apareamiento ó Matching

Smith, Jeffrey and Petra Todd. 2005. "Does Matching Overcome LaLonde's Critique of Nonexperimental Methods?" *Journal of Econometrics* 125(1-2): 305-353.

Dehejia, Rajeev. 2005. "Practical Propensity Score Matching: A Reply to Smith and Todd." *Journal of Econometrics* 125(1-2): 355-364.

Smith, Jeffrey and Petra Todd. 2005. "Rejoinder." *Journal of Econometrics* 125(1-2)

Lechner, Michael. 2002. "Programme Heterogeneity and Propensity Score Matching: An Application to the Evaluation of Active Labour Market Policies." *Review of Economics and Statistics*. 84(2): 205-220.

Calderón-Madrid, A. (2009) "Retos para la Medición de Impacto en Remuneración, Empleabilidad y Tiempo de Salida al Empleo de Beneficiarios de los Programas de Apoyo a Desempleados en México". *Revista Bienestar y Política Social del CIESAS. Número Especial sobre Evaluación de Programas Sociales (Editor invitado Gonzalo Hernández Licona)*

Tema 6

Métodos de Corrección de Sesgos por Selección

Wooldridge (2002), Sección 17.4

Cameron and Trivedi (2005), Secciones 16.5-16.7

Heckman, J. and E. Vytlacil (2005): "Structural Equations, Treatment Effects and Econometric Policy Evaluation," *Econometrica*, 2005.

Heckman, J. and S. Navarro-Lozano (2004), "Using Matching, Instrumental Variables, and Control Functions to Estimate Economic Choice Models," *Review of Economics and Statistics* 86, 30-57.

Aplicaciones

Blundell, Richard, Lorraine Dearden and Barbara Sianesi. 2003. "Evaluating the Impact of Education on Earnings in the UK: Models, Methods and Results from the NCDS." *Journal of the Royal Statistical Society, Series A* 168(3): 473-512.

Tema 7

Métodos basados en variables instrumentales

Angrist and Pischke (2009), capítulo 4.

Manning, Alan. 2004. "Instrumental Variables for Binary Treatments with Heterogeneous Treatment Effects: A Simple Exposition." *Contributions to Economic Analysis & Policy* 3(1): 1-14.

Aplicaciones

Acemoglu, D., S. Johnson, and J. A. Robinson (2001), "The Colonial Origins of Comparative Development: An Empirical Investigation," in *American Economic Review*, 91(5): 1369-1401.