

Impact Evaluation

Prof. Inmaculada Martínez-Zarzoso Ph D. Oec 2.204, Office Hours: Thursdays 13:00-15:00

Methodenwoche der GGG. Workshopblock II (Seminarraum 2, Tagungszentrum)

Wednesday, 19.10.11 from 13:00 – 17:00 Uhr

1. Basic issues of evaluation (Chap. 3, Khandker et al., 2010 & Chap. 4 Gertler et al., 2010)

- 1.1. Experiments and randomization
- 1.2. Threats to validity
- 1.3 Regression estimators of causal effects
- 1.4. Quasi experiments. Potential problems
- 1.5. Heterogeneous populations
- 1.6. Stata examples: Microcredit Program (Chap. 12, Khandker et al., 2010)

Thursday, 20.10.11 um 09:00 – 13:00 Uhr

2. Propensity score matching (Chap. 4, Khandker et al., 2010 & Chap. 7 Gertler et al., 2010)

- 2.1. Introduction to PSM
- 2.2 PSM methods in theory
- 2.3 PSM regression based methods
- 2.4 Critique
- 2.5 Stata examples (Chap. 13, Khandker et al., 2010)

Thursday, 20.10.11 um 14:00 – 18:00 Uhr

3. Differences in differences (Chap. 5, Khandker et al., 2010 & Chap. 6 Gertler et al., 2010)

3. 1 Using differences as counterfactual to address selection bias
- 3.2 DD method: theory and application
- 3.3 Alternative models
- 3.4 Stata examples (Chap. 14, Khandker et al., 2010)

Basic References

Gertler, P. J.; Martinez, S., Premand, P., Rawlings, L. B. and Christel M. J. Vermeersch, (2010). Impact Evaluation in Practice: Ancillary Material, The World Bank, Washington DC (www.worldbank.org/ieinpractice).

Heckman, J., Imbens, G. W. and J. M. Wooldridge (2009). Recent Developments in the Econometrics of Program Evaluation. *Journal of Economic Literature*, 47:1, 5–86.

Khandker, S. R., Koolwal, G. B. and Samad, H. A. (2010). *Handbook on Impact Evaluation. Quantitative Methods and Practices*. The World Bank. Washington, D. C.

Stock and Watson (2011). *Introduction to Econometrics*, third Ed. Pearson. Chapter 13.