

Métodos de Evaluación de Impacto de Políticas Públicas

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Objetivo del curso

Este curso tiene como objetivo estudiar las técnicas microeconómicas más comúnmente utilizadas para la evaluación de impacto de políticas públicas, con énfasis en programas sociales. Se estudiarán las distintas técnicas para evaluar programas con diseños experimentales y no experimentales, enfatizando los supuestos necesarios para la validez de cada técnica. Las principales metodologías de evaluación de impacto serán ilustradas con ejemplos tanto argentinos como internacionales.

Evaluación: examen domiciliario a ser entregado en la última clase del curso. Para aprobar el curso también es necesario asistir como mínimo al 75% de las clases dictadas.

Fecha de entrega: a confirmar

Material del curso: Las filmas del curso pueden obtenerse de la página https://sites.google.com/a/cedlas.org/program_evaluation/ utilizando la clave eval_prog.

Textos sugeridos:

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Cameron and P. Trivedi (2007): Microeconometrics: Methods and Applications, Cambridge University Press.

Lee, Myoung-Jae (2005): Microeconometrics for Policy, Program, and Treatment Effects. Oxford University Press.

Shadish, W., Cook, T., y Campbell, D. (2002). Experimental and quasi-experimental designs for generalized causal inference. Hoghgton Mifflin.

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Cochran, William G. (1977), Sampling Techniques, Wiley Classics Library, 3rd Edition

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1) A. Introducción:

Ayres, Ian. Super Crunchers.(2007) Bantam Books: New York. Capítulos 1 y 2.

B. El ideal experimental

Angrist, Joshua and Jorn-Steffen Pischke. Mostly Harmless Econometrics, Chapter 2, Sections 2.1 and 2.2.

Angrist, Joshua and Alan Krueger. 1999. “Empirical Strategies in Labor Economics,” in Orley Ashenfelter and David Card, eds., Handbook of Labor Economics, Vol.3. Amsterdam: Elsevier Science.

C. Análisis de Regresión

Angrist, Joshua and Jorn-Steffen Pischke. Mostly Harmless Econometrics, Chapter 3, Sections 3.1, 3.2 and 3.4.

D. El problema fundamental de la evaluación.

Angrist, J.D, and Alan B. Krueger, (2001), “Instrumental Variables and the Search for Identification: From Supply and Demand to Natural Experiments”, Journal of Economic Perspectives—15 (4) – 69-85.

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2) Experimentos Aleatorios

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Duflo, Esther, Rachel Glennerster y Michael Kremer (2006). Using Randomization in Development Economics Research: A Toolkit, BREAD Working Paper No. 136, December

Aplicaciones:

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Angrist, J. Bettinger, E. Bloom, E. King, E. and Kremer, M. (2002): Vouchers for Private Schooling in Colombia: Evidence from a Randomized Natural Experiment. *American Economic Review*, 92.

Bertrand, M. and S. Mullainathan (2004), “Are Emily and Brendan More Employable than Latoya and Tyrone? Evidence on Racial Discrimination in the Labor Market from a Large Randomized Experiment,”, *American Economic Review*.

Djebbari, Habiba and Jeffrey Smith, (2008) " Heterogeneous impacts in PROGRESA", *Journal of Econometrics*, 145, 64–80

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Kremer, Michael y Eduardo Miguel, (2004) “Worms: Education and Health Externalities in Kenya”, *Econometrica*, 72, (1) 159-217

Parker, S. and Skoufias, E. (2000): “The impact of PROGRESA on work, leisure, and time allocation”, mimeo, International Food Policy Research Institute. Parker and Skoufias

3) Cálculos de potencia estadística y muestreo

Notas clases

Programa Optimal Design

4) Estimador de Diferencias en Diferencias y métodos longitudinales

DID Lineal:

Angrist, Joshua and Jorn-Steffen Pischke. *Mostly Harmless Econometrics*, Chapter 5, Section 5.2.

Bertrand, M., Duflo, E., and Mullainathan, S. (2004): “How Much Should We Trust Differences in differences Estimates?”, *The Quarterly Journal of Economics*, 119(1), pp.249-275.

Cameron, A.C., Gelbach, J.B. and Miller, D.L., (2008): "Bootstrap-Based Improvements for Inference with Clustered Errors", *The Review of Economics and Statistics*, 90 (3), 414-427.

Donald, S., and Lang, K. (2007): "Inference with Differences in Differences and Other Panel Data". *The Review of Economics and Statistics*, 89(2), pp.221-233.

DID no lineales:

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Donohue, J ,III and S, Levitt, (2001) "The Impact of Legalized Abortion on Crime." *Quarterly Journal of Economics*, 116(2), pp. 379-420

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5) Estimadores de apareamiento

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Ho, D., K. Imai, G. King and E. Stuart (2007). "Matching as Nonparametric Pre-processing for Reducing Model Dependence in Parametric Causal Inference", *Political Analysis* 15: 199-236

Imbens, G., (2004). "Nonparametric Estimation of Average Treatment Effects under Exogeneity: A Review", *Review of Economics and Statistics* 86 (1): 4-30

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

Lalonde, Robert. (1986). "Evaluating the Econometric Evaluations of Training Programs Using Experimental Data," *American Economic Review*, 76(4): 604- 620.

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Smith, Jeffrey and Petra Todd. (2001). "Reconciling Conflicting Evidence on the Performance of Propensity Score Matching Methods," *American Economic Review*, 91(2): 112-118.

Aplicaciones

Abadie, A. and Javier Gardeazabal (2003). "The Economic Costs of Conflict: A Case Study of the Basque Country", *American Economic Review* 93 (1): 113-132.

Angrist, Joshua D. (1998), "Estimating the Labor Market Impact of Voluntary Military Service Using Social Security Data on Military Applicants" *Econometrica*, 66 (2) 249-288

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6) Variables Instrumentales

Angrist, Joshua and Jorn-Steffen Pischke. *Mostly Harmless Econometrics*, Chapter 6.

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Angrist, Joshua, Guido Imbens, and Donald Rubin. (1996). "Identification of Causal Effects Using Instrumental Variables," *Journal of the American Statistical Association*, 91: 444-455.

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Butcher, Kristin and Ann Case. (1994). "The Effects of Sibling Sex Composition on Women's Education and Earnings," *Quarterly Journal of Economics*, 109(3): 531-564.

Heckman, James. (1997) "Instrumental Variables: A Study of Implicit Behavioral Assumptions Used in Making Program Evaluations," *Journal of Human Resources*, 32(3): 441-462.

Oreopoulos, P. (2006). Estimating average and local average treatment effect of education when compulsory schooling laws really matter. *American Economic Review*.

7) Regresión Discontinua

Angrist, Joshua and Jorn-Steffen Pischke. *Mostly Harmless Econometrics*, Chapter 6.

Hahn, Jinyoung, Petra Todd and Wilbert van der Klaauw. (2001). "Identification and Estimation of Treatment Effects with a Regression- Discontinuity Design," *Econometrica*, 69(1): 201-209.

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Applications

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Kugler, Adriana and Robert Sauer. (2005). "Doctors without Borders? Relicensing Requirements and Negative Selection in the Market for Physicians," *Journal of Labor Economics*, 23(3): 437-466.

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8) Interacciones y Equilibrio General

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9) Control Function

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10) Evaluaciones ex ante

Heckman, James J. (2000): "Causal Parameters and Policy Analysis in Economics: A Twentieth Century Retrospective," in *Quarterly Journal of Economics*, Vol. 115(1), p.45- 97.

Todd, Petra E. y Kenneth I. Wolpin (2005): "Ex Ante Evaluation of Social Programs," working paper, <http://pier.econ.upenn.edu/Archive/06-022.pdf>

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11) Modelos estructurales

Attanasio, Orazio, Costas Meghir and Ana Santiago, (2004): "Education choices in Mexico: using a structural model and a randomized experiment to evaluate PROGRESA," IFS Working Papers, EWP04/04.

Calmfors, Lars, (1994): "Active Labour Market Policy and Unemployment--A Framework for the Analysis of Crucial Design Features," OECD Economic Studies, 22: 7-47.

Cohen-Goldner S. and Z. Eckstein, (2009): "Estimating the Return to Training and Occupational Experience: The Case of Female Immigrants," Journal of Econometrics, (Forthcoming).
(<http://www.tau.ac.il/~eckstein/pdf/femJOE%20full%20180508.pdf>)

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McCrary, Justin and David S. Lee (2009), " The Deterrence Effect of Prison: Dynamic Theory and Evidence, a previous version of this paper circulated as Crime, Punishment, and Myopia, NBER Working Paper 11491

Lise, Jeremy, Shannon Seitz and Jeffrey Smith, (2004): "Equilibrium Policy Experiments and the Evaluation of Social Programs." NBER Working Paper No. 10283.

Meghir, Costas, (2006): "Dynamic models for policy evaluation", IFS Working Paper WP0608.

12) Misceláneas

Banerjee, A. and E. Duflo, (2008) "The Experimental Approach to Development Economics", Working Paper NBER, w14467

Browning, E.K, (1971) "Incentive and Disincentive Experimentation for Income Maintenance Policy Purposes", American Economic Review, Vol. 61, No. 4.

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Imbens, G., "Better LATE Than Nothing: Some Comments on Deaton (2009) and Heckman and Urzua (2009)", (2009)Harvard University, unpublished manuscript

Ravallion, M. (2009) "Should the Randomistas Rule?," The Economists' Voice: Vol. 6 : Issue. 2, Article 6.

Rodrik, D., (2008) "The New Development Economics: We Shall Experiment, But How Shall We Learn? Unpublished manuscript, John F. Kennedy School of Government Harvard University