

2019 春季 国际 课程

SPRING COURSES

Applied Econometrics and Data Analysis

> 课程简介

This course is an introduction to applied econometrics and data analysis course, with emphasis on using R to work with real data. The course will focus on linear regression and instrumental variables analysis from an applied perspective, with emphasis on:

1) Understand the strengths and weaknesses of different methods. 2) Be able to choose appropriate methods to answer real-world questions. 3) Understand the intuition behind these methods. 4) Be able to apply these methods to analyze real data with a powerful statistical analysis package (R)

The methodology covered in this course is broadly applicable throughout the social sciences and finance, and numerous applications will be discussed, though we will focus on substantive applications in economics, particularly in the following areas: Finance (asset diversification, CAPM), Education Economics/Labor Economics (returns to schooling, effects of class size on student performance), Family Economics/Labor Economics (Effect of fertility on female labor supply), and Development/Agricultural economics (the effect of insurance on Chinese farmers).

> 课程及教授信息

Credit 学分	Hours 学时	Professor 授课教授	Position / 职位及学院	Affiliation / 单位
1	16	Ed Vytlačil	Professor of Economics, Department of FASECO Economics	Yale University

> 课程安排

Date 日期	March 10th, Sunday 3.10 周日	March 16th, Saturday 3.16 周六	March 17th, Sunday 3.17 周日	March 24th, Sunday 3.24 周日
Time 时间	14:00-17:25	14:00-17:25	14:00-17:25	14:00-17:25

地点: 北京航空航天大学学院路校区新主楼 A618

Address: A618 New Main Building, Xueyuan Road Campus, Beihang University

Advances in Behavioral Finance

> 课程简介

This course aims to introduce to students the most contemporary finance subject of behavioral finance. It expands the scope of financial markets and establish some controversies in relation to the understanding and interpretation of financial behavior and market dynamics, in particular the inadequacies of the efficient market hypothesis and the rise of behavioral finance as an alternative paradigm.

1. Introduction to Behavioral Finance
2. The Efficient Market Hypothesis
3. Expected Utility Theory vs. Kahneman & Tversky's Prospect theory
4. Psychological research and irrational choice (e.g. Allais paradox)
5. Limits to arbitrage, Investment sentiment & inefficiency

> 课程及教授信息

Credit 学分	Hours 学时	Professor 授课教授	Position / 职位及学院	Affiliation / 单位
1	16	Jing Chen	Reader School of Mathematics	Cardiff University

> 课程安排

Date 日期	April 13th, Saturday 4.13 周六	April 20th, Saturday 4.20 周六	April 27th, Saturday 4.27 周六	May 4th, Saturday 5.4 周六
Time 时间	14:00-17:25	14:00-17:25	14:00-17:25	14:00-17:25

地点: 北京航空航天大学学院路校区新主楼 A618

Address: A618 New Main Building, Xueyuan Road Campus, Beihang University

Treatment Effect and Policy Evaluation Analysis

> 课程简介

The goal of this short course is to cover treatment/causal effect and policy/program evaluation analysis. The textbook is Lee, M.J., 2016, Matching, regression discontinuity, difference in differences, and beyond, Oxford University Press. The course topics are listed below; Chapters 3 and 6 may be dropped, depending on the course progress and time availability.

Chapter 1: Basics of Treatment Effect Analysis

Chapter 2: Matching

Chapter 3: Non-Matching and Sample Selection

Chapter 4: Regression Discontinuity (RD)

Chapter 5: Difference in Differences (DD)

Chapter 6: Triple Difference (TD) and Beyond

The students are required to have passed the first-year graduate econometrics (or an equivalent statistics) course, and have some knowledge on matrix algebra and single-equation limited dependent variable models (at least binary response models).

> 课程及教授信息

Credit 学分	Hours 学时	Professor 授课教授	Position / 职位及学院	Affiliation / 单位
1	24	Myoung-Jae Lee	Professor Department of Economics	Korea University

> 课程安排

Date 日期	June 15th, Saturday 6.15 周六	June 16th, Sunday 6.16 周日	June 22nd, Saturday 6.22 周六
Time 时间	14:00-17:25	14:00-17:25	14:00-17:25

Date 日期	June 23rd, Sunday 6.23 周日	June 29th, Saturday 6.29 周六	June 30th, Sunday 6.30 周日
Time 时间	14:00-17:25	14:00-17:25	14:00-17:25

地点: 北京航空航天大学学院路校区新主楼 A618

Address: A618 New Main Building, Xueyuan Road Campus, Beihang University

马上报名!

Sign Up!

