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- Course title:** Econometric Analysis of Experimental Data
- Organizer:** Interdisciplinary Center for Economic Science (ICES), George Mason University, Arlington, VA
- Audience:** Graduate students in experimental economics
- Schedule:** Eight 90-minute lectures (to be scheduled for September 13–17, 2010)
- Description:** The course provides a condensed, graduate-level introduction to econometric methods that are relevant for the analysis of experimental data. We will also discuss some important conceptual problems that arise when data from (laboratory) experiments are analyzed with regression methods. These problems are illustrated using recent published papers. Empirical illustrations will be provided using Stata.
- Outline:**
1. Introduction
 2. The linear regression model and OLS estimation
 3. The endogeneity problem and potential solutions
 4. Linear models for panel data
 5. Individual heterogeneity and mixture models
 6. Dealing with errors
- Prerequisites:** Basic econometrics at the undergraduate level
- Literature:** Jeffrey M. Wooldridge: *Econometric Analysis of Cross Section and Panel Data*, Cambridge, MA: MIT Press, 2002.
Joshua D. Angrist and Jörn-Steffen Pischke: *Mostly Harmless Econometrics*, Princeton, NJ, and Oxford: Princeton University Press, 2009.
Additional references will be given as appropriate.
- Website:** Lecture slides and additional material will be provided on the course website:
<http://www.lrz-muenchen.de/~u5181ak/webserver/webdata/teaching/courses/10-GMU>