Research Methods

Academic Year: (2017 / 2018) **Review date: 30-06-2017**

Department assigned to the subject: Business Administration Department

Coordinating teacher: MELERO MARTIN, EDUARDO

Type: Compulsory ECTS Credits : 5.0

Year : 1 Semester : 2

REQUIREMENTS (SUBJECTS THAT ARE ASSUMED TO BE KNOWN)

Statistics, Quantitative Methods I & II

OBJECTIVES

This class introduces students to social science methods as applied to the study of organizational issues, focusing on the key issues of measurement, design, analysis and statistical inference. The goal is for students to develop the skills necessary for conducting empirical research and for critically evaluating research conducted by others.

DESCRIPTION OF CONTENTS: PROGRAMME

CLASS 1: Research Methods. The language of research. Models in Empirical Research.
CLASS 2: Research Design and Basics of Data Analysis. Introduction to STATA program.
CLASS 3: Multiple Regression
CLASS 4: Binary Dependent Variables: Estimating Probabilities
CLASS 5: Quantile Regression
CLASS 6: Endogeneity Problems in Regression Analysis
CLASS 7: Instrumental Variables: Introduction
CLASS 8: Instrumental Variables: Instrument Validity and Strength
CLASS 9 : Instrumental Variables in Practice
CLASS 10: Panel Data Structures
CLASS 11: Panel Data Applications
CLASS 12: Panel Data: Differences-in-Differences Estimator
CLASS 13: Regression Discontinuity
CLASS 14: Carrying Out an Empirical Projects (and reporting results)

LEARNING ACTIVITIES AND METHODOLOGY

Students will be required to hand in 5 assignments dealing with the different topics of the program.

Students will be advised on the use of STATA program for those assignments and are expected to develop the necessary programming skills.

The course also includes a set of readings and discussion papers that the students are expected to read in advance. The professor may explicitly ask students to present these papers in class.

ASSESSMENT SYSTEM

Final evaluations will be determined as follows:

50% Final Exam

40% Assignments

10% Class discussions and presentation. (A minimum grade in this item may be required)

% end-of-term-examination:	50
% of continuous assessment (assigments, laboratory, practicals…):	50

BASIC BIBLIOGRAPHY

- Jeffrey M. Wooldridge Introductory Econometrics: A Modern Approach, Thomson South-Western, 2003
- Joshua D. Angrist and Jörn-Steffen Pischke "Mostly Harmless Econometrics", Pricenton University Press, 2009