

CRES/UNU-MERIT



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Méthodes d'Evaluation des Programmes de Développement
(Evaluation methods for development programme)

Programme des Lectures
(Schedule of Lectures)

DAKAR, 3-6 August 2009
SENEGAL

Coordinateurs/Courses co-ordinators:

UNU-MERIT: Théophile T. Azomahou
CRES: Fatou Cisse

Intervenants/Speakers:

Théophile T. Azomahou (UNU-MERIT)
Abdoulaye Diagne (CRES)
Norbert Janz (UNU-MERIT)
Yaya Ky (CRES)
Pierre Mohnen (UNU-MERIT)
Wladimir Raymond (Maastricht University)

Lundi (Monday) 3.08.09

- 9:00 – 9:30 Accueil, introduction / (*Welcome, introduction*)
- 9:30 – 10:00 Présentation des programmes MIMAP du CRES
(*MIMAP Programmes of CRES*)
[CRES]
- 10:00 – 11:30 **Lecture 1: Introduction à la question d'évaluation d'impact**
(*The issue of evaluation: An introduction*)
[Abdoulaye Diagne]
- 11:30 – 11:45 Pause/Break
- 11:45 – 13:45 **Lecture 2: Méthodes non-paramétriques**
(*Nonparametric methods*)
[Théophile T. Azomahou]
- Readings:
- Yatchew, A., 1998. Nonparametric regression techniques in Economics. *Journal of Economic Literature* Vol. XXXVI, pp. 669-721.
- Blundell, R. and A. Duncan, 1998. Kernel Regression in Empirical Microeconomics. *The Journal of Human Resources*, vol. 33, pp. 62-87.
- Ahamada, Ibrahim et Emmanuel Flachaire, 2008, *Économétrie non Paramétrique*, *Economica*, Chpt. 1,2 and 5.
- 13:45 – 14:45 Déjeuner/Lunch
- 14:45 – 16:45 **Lecture 3: Modélisation structurelle des équations de sélection**
(*Structural modeling of selection equations*)
[Wladimir Raymond]
- Readings:
- Amemiya, T., Tobit Models: A Survey," *Journal of Econometrics* 24 (1984), 3{61.
"Models with self-selectivity", chapter 9 in G. S. Maddala, *Limited-Dependent and Qualitative Variables in Econometrics*, Cambridge University Press, 1983
- Vella F., "Estimating Models with Sample Selection Bias: A Survey", *Journal of Human Resources* 33 (1998) 127-169
- 16:45 – 17:00 Pause/Break
- 17:00 – 18:00 **Lecture 2bis: Application des méthodes non-paramétriques sous STATA**
(*Applied nonparametric methods using STATA*)
[Théophile T. Azomahou]

Mardi (Tuesday) 4.08.09

9:00 – 11:00	Lecture 4: Randomisation (<i>Randomization</i>) [Pierre Mohnen] Reading: - Duflo, Esher, Rachel Glennerster and Michael Kremer, “Using randomization in development economics research: a toolkit”, CID working paper No. 138, December 2006
11:00 – 11:15	Pause/Break
11:15 – 13:15	Lecture 5: Estimation des effets moyens de traitement: score de propension et appariement (<i>Estimation of average treatment effects: Propensity score and matching estimators</i>) [Théophile T. Azomahou, Pierre Mohnen] Reading: - Bérubé, Charles and Pierre Mohnen, “Are firms that received R&D subsidies more innovative?”, <i>Canadian Journal of Economics</i> , 42(1), 206-225, 2009. - Imbens, G.W. and J.M. Wooldridge, 2009. Recent Developments in the Econometrics of Program Evaluation. <i>Journal of Economic Literature</i> , forthcoming. - Alberto A. and G.W. Imbens, 2007. Bias Corrected Matching Estimators for Average Treatment Effects. Harvard University and NBER.
13:15 – 14:15	Déjeuner/Lunch
14:15 – 16:15	Lecture 6a: Programmation sous STATA (application) (<i>Programming with STATA</i>) [Wladimir Raymond, Yaya Ky]
16:15 – 16:30	Pause/Break
16:30 – 17:30	Lecture 6b: Programmation sous STATA (application) (<i>Programming with STATA</i>) [Wladimir Raymond, Yaya Ky]

Mercredi (Wednesday) 5.08.09

9:00 – 11:00

Lecture 7: Variables instrumentales et effets moyens de traitement

(Instrumental variables and treatment effects: The endogeneity issue)

[Wladimir Raymond]

Readings:

- “Estimating Average Treatment Effects”, chapter 18 in J. Wooldridge, *Econometric analysis of cross section and panel data*, MIT Press, 2002.

- Cameron, A.C. and P.K. Trivedi, “Treatment Evaluation”, chapter 25 in *Microeconometrics, Methods and Applications*, Cambridge University Press, 2005.

11:00 – 11:15

Pause/Break

11:15 – 13:15

Lecture 8: Estimation par la méthode des doubles-différences

(Difference-in-Differences Estimation)

[Théophile T. Azomahou]

Reading:

- Imbens, G.W. and J.M. Wooldridge, 2009. Recent Developments in the Econometrics of Program Evaluation. *Journal of Economic Literature*, forthcoming.

- Abadie, A., 2005. Semiparametric Difference-in-Differences Estimators, *Review of Economic Studies* 72, 1–19.

13:15 – 14:15

Déjeuner/Lunch

14:15 – 16:15

Lecture 9a: Implémentation des méthodes d'évaluation sous STATA 1

(Implementation of evaluation methods using STATA)

[Wladimir Raymond]

16:15 – 16:30

Pause/Break

16:30 – 17:30

Lecture 9b: Implémentation des méthodes d'évaluation sous STATA 1

(Implementation of evaluation methods using STATA)

[Wladimir Raymond]

Jeudi (Thursday) 6.08.09

9:00 – 11:00

Lecture 10: Regression discontinuity designs

(Regression discontinuity designs)

[Norbert Janz]

Reading:

- Angrist, J. (2008): Mostly Harmless Econometrics: An Empiricist's Companion, Princeton (Princeton University Press), Chapters 2 and 6.
- Cameron, A.C. and P. K. Trivedi (2005): Microeconometrics, Methods and Applications, Cambridge (Cambridge University Press), Chapter 22.
- Imbens, G. and J. Wooldridge (2009): Recent Developments in the Econometrics of Program Evaluation, Journal of Economic Literature 47, 1-86.
- Imbens, G. and T. Lemieux (2008): Regression Discontinuity Design: A Guide to Practice, Journal of Econometrics 142, 615-635.
- Nichols, A. (2007): Causal Inference with Observational Data, The Stata Journal 7, 507-541.
- Nichols, A. (2008): Erratum and Discussion of Propensity-Score Reweighting, The Stata Journal 8, 532-539.

11:00 – 11:15

Pause/Break

11:15 – 13:15

Lecture 11: Comparaison des méthodes d'évaluation

(Comparison of evaluation methods)

[Pierre Mohnen]

Readings:

- "Estimating Average Treatment Effects", chapter 18 in J. Wooldridge, Econometric analysis of cross section and panel data, MIT Press, 2002.
- Cameron, A.C. and P.K. Trivedi, "Treatment Evaluation", chapter 25 in Microeconometrics, Methods and Applications, Cambridge University Press, 2005.

13:15 – 14:15

Déjeuner/Lunch

14:15 – 16:15

Lecture 12a: Implémentation des méthodes d'évaluation sous STATA 2

(Implementation of evaluation methods using STATA)

[Norbert Janz]

16:15 – 16:30

Pause/Break

16:30 – 17:30

Lecture 12b: Evaluation de l'impact du programme d'éducation dans les banlieues de Dakar

(Impact evaluation of educational program in Dakar's suburbs)

[Abdoulaye Diagne]