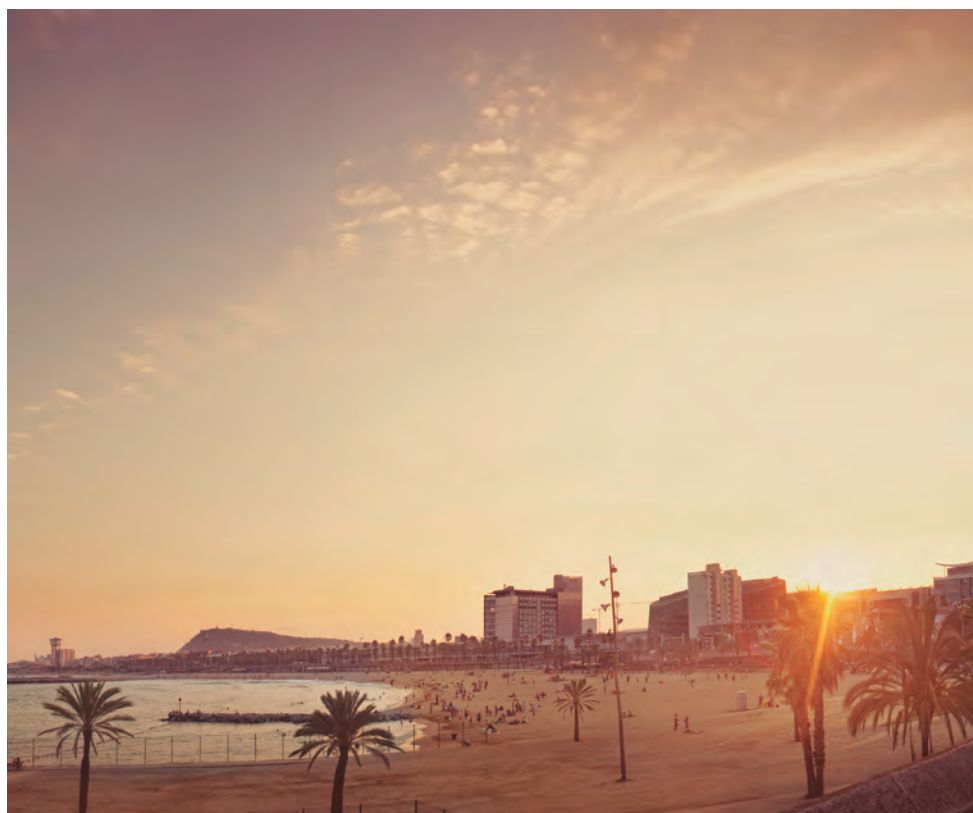




2015

June 29th - July 10th



Banking

Microeconometrics

Labor Economics

Macroeconometrics

www.barcelonagse.eu/summerschools

Participant Profile

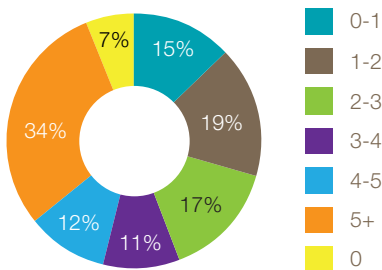
Participant countries



Top 10 countries

Italy
Germany
Spain
Denmark
China
Slovakia
Sweden
Switzerland
Norway
Hungary

Participants' years of experience



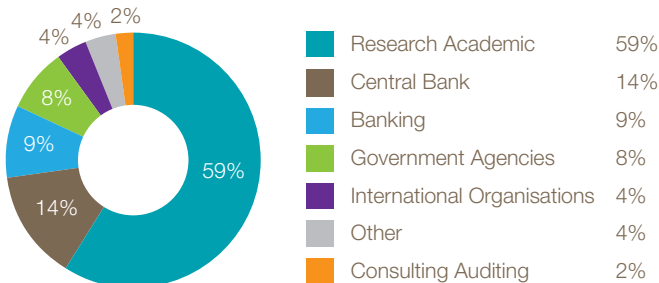
Age and gender

Average age 34

Female 41%

Male 59%

Participants' sector



Color Key: BBSS BLSS BMASS BMISS Barcelona Economics Summer Schools 2015							
Week 1 (June 29 - July 3)							
Monday, June 29	9:00-11:00	11:30-13:30	13:30-15:00	15:00-16:15	16:15-17:15	17:15-18:15	18:15-19:15
Banking	Banking Theory	Empirical Banking - Applications	Paper Presentations				
Labor	Lectures on the Economics of Education	Labor Market Outcomes					
Macroeconometrics	Bayesian Time Series Methods: Intro (Lecture)	Empirical Time Series Methods: Intro (Lecture)	Bayesian Methods for DSGE Models (Lecture)		Bayesian Time Series (Practical)	Empirical Time Series (practical)	Bayesian Methods (practical)
Microeconometrics	Quant Methods for Public Policy Evaluation (Lecture)	Dynamic and Non-Linear Panel Data Models (Lecture)		Quant Methods for Policy (Practical)	Dynamic and Non-Linear (Practical)		
Tuesday, June 30	9:00-11:00	11:30-13:30	13:30-15:00	15:00-16:15	16:15-17:15	17:15-18:15	18:15-19:15
Banking	Banking Theory	Empirical Banking - Applications	Paper Presentations				
Labor	Lectures on the Economics of Education	Labor Market Outcomes	Paper Readings	Worker Mobility in Globalized Markets			
Macroeconometrics	Bayesian Time Series Methods: Intro (Lecture)	Empirical Time Series Methods: Intro (Lecture)	Bayesian Methods for DSGE Models (Lecture)		Bayesian Time Series (Practical)	Empirical Time Series (practical)	Bayesian Methods (practical)
Microeconometrics	Quant Methods for Public Policy Evaluation (Lecture)	Dynamic and Non-Linear Panel Data Models (Lecture)		Quant Methods for Policy (Practical)	Dynamic and Non-Linear (Practical)		
Wednesday, July 1	9:00-11:00	11:30-13:30	13:30-15:00	15:00-16:15	16:15-17:15	17:15-18:15	18:15-19:15
Banking	Banking Theory	Empirical Banking - Applications	Paper Presentations				
Labor	Lectures on the Economics of Education	Labor Market Outcomes	Paper Readings	Worker Mobility in Globalized Markets			
Macroeconometrics	Bayesian Time Series Methods: Intro (Lecture)	Empirical Time Series Methods: Intro (Lecture)	Bayesian Methods for DSGE Models (Lecture)		Bayesian Time Series (Practical)	Empirical Time Series (practical)	Bayesian Methods (practical)
Microeconometrics	Quant Methods for Public Policy Evaluation (Lecture)	Dynamic and Non-Linear Panel Data Models (Lecture)		Quant Methods for Policy (Practical)	Dynamic and Non-Linear (Practical)		
Thursday, July 2	9:00-11:00	11:30-13:30	13:30-15:00	15:00-16:15	16:15-17:15	17:15-18:15	18:15-19:15
Banking	Banking Theory	Empirical Banking - Applications	Paper Presentations				
Labor	Lectures on the Economics of Education	Labor Market Outcomes	Paper Readings	Worker Mobility in Globalized Markets			
Macroeconometrics	Bayesian Time Series Methods: Intro (Lecture)	Empirical Time Series Methods: Intro (Lecture)	Bayesian Methods for DSGE Models (Lecture)		Bayesian Time Series (Practical)	Empirical Time Series (practical)	Bayesian Methods (practical)
Microeconometrics	Quant Methods for Public Policy Evaluation (Lecture)	Dynamic and Non-Linear Panel Data Models (Lecture)		Quant Methods for Policy (Practical)	Dynamic and Non-Linear (Practical)		
Friday, July 3	9:00-11:00	11:30-13:30	13:30-15:00	15:00-16:15	16:15-17:15	17:15-18:15	18:15-19:15
Banking	Banking Theory	Empirical Banking - Applications	Paper Presentations				
Labor	Lectures on the Economics of Education	Labor Market Outcomes	Paper Readings	Worker Mobility in Globalized Markets			
Macroeconometrics	Bayesian Time Series Methods: Intro (Lecture)	Empirical Time Series Methods: Intro (Lecture)	Bayesian Methods for DSGE Models (Lecture)		Bayesian Time Series (Practical)	Empirical Time Series (practical)	Bayesian Methods (practical)
Microeconometrics	Quant Methods for Public Policy Evaluation (Lecture)	Dynamic and Non-Linear Panel Data Models (Lecture)					

Week 2 (July 6 - July 10)

Monday, July 6	9:00-11:00	11:30-13:30	13:30-15:00	15:00-16:15	16:15-17:15	17:15-18:15	18:15-19:15
Banking	Regulation of Banks and Risk Management	Empirical Banking - Methodological Aspects	Paper Presentations				
Macroeconometrics	Bayesian Time Series Methods: Advanced (Lecture)	Empirical Time Series: Advanced (Lecture)		Modeling Time Series (Lecture)	Bayesian Advanced (Practical)	Empirical TS: Advanced (practical)	Modeling TS (practical)
Microeconometrics	Panel Data Linear Analysis (Lecture)	Econometrics of Cross-section Data (Lecture)		Panel Data (Practical)	Econometrics (Practical)		

Tuesday, July 7	9:00-11:00	11:30-13:30	13:30-15:00	15:00-16:15	16:15-17:15	17:15-18:15	18:15-19:15
Banking	Regulation of Banks and Risk Management	Empirical Banking - Methodological Aspects	Paper Presentations				
Macroeconometrics	Bayesian Time Series Methods: Advanced (Lecture)	Empirical Time Series: Advanced (Lecture)		Modeling Time Series (Lecture)	Bayesian Advanced (Practical)	Empirical TS: Advanced (practical)	Modeling TS (practical)
Microeconometrics	Panel Data Linear Analysis (Lecture)	Econometrics of Cross-section Data (Lecture)		Panel Data (Practical)	Econometrics (Practical)		

Wednesday, July 8	9:00-11:00	11:30-13:30	13:30-15:00	15:00-16:15	16:15-17:15	17:15-18:15	18:15-19:15
Banking	Regulation of Banks and Risk Management	Empirical Banking - Methodological Aspects	Paper Presentations				
Macroeconometrics	Bayesian Time Series Methods: Advanced (Lecture)	Empirical Time Series: Advanced (Lecture)		Modeling Time Series (Lecture)	Bayesian Advanced (Practical)	Empirical TS: Advanced (practical)	Modeling TS (practical)
Microeconometrics	Panel Data Linear Analysis (Lecture)	Econometrics of Cross-section Data (Lecture)		Panel Data (Practical)	Econometrics (Practical)		

Thursday, July 9	9:00-11:00	11:30-13:30	13:30-15:00	15:00-16:15	16:15-17:15	17:15-18:15	18:15-19:15
Banking	Regulation of Banks and Risk Management	Empirical Banking - Methodological Aspects	Paper Presentations				
Macroeconometrics	Bayesian Time Series Methods: Advanced (Lecture)	Empirical Time Series: Advanced (Lecture)		Modeling Time Series (Lecture)	Bayesian Advanced (Practical)	Empirical TS: Advanced (practical)	Modeling TS (practical)
Microeconometrics	Panel Data Linear Analysis (Lecture)	Econometrics of Cross-section Data (Lecture)		Panel Data (Practical)	Econometrics (Practical)		

Friday, July 10	9:00-11:00	11:30-13:30	13:30-15:00	15:00-16:15	16:15-17:15	17:15-18:15	18:15-19:15
Banking	Regulation of Banks and Risk Management	Empirical Banking - Methodological Aspects	Paper Presentations				
Macroeconometrics	Bayesian Time Series Methods: Advanced (Lecture)	Empirical Time Series: Advanced (Lecture)		Modeling Time Series (Lecture)	Bayesian Advanced (Practical)	Empirical TS: Advanced (practical)	Modeling TS (practical)
Microeconometrics	Panel Data Linear Analysis (Lecture)	Econometrics of Cross-section Data (Lecture)		Panel Data (Practical)	Econometrics (Practical)		

Economics Summer Schools at Barcelona GSE

The Barcelona Graduate School of Economics welcomes the summer with a diverse range of summer schools in economics and related fields.

These short summer programs are addressed to **researchers, professionals** and **graduate students** who want to improve their competences in specific fields of knowledge. **Renowned academics** and **leading practitioners** teach our summer school courses, which draw participants from all over the world.

Practical Information

Language

All Barcelona GSE Economics Summer Schools are taught in English.

Location

Barcelona Economics Summer Schools are taught at the Ciutadella campus of the Barcelona GSE, site of Pompeu Fabra University. The campus is located in downtown Barcelona, within walking distance of both the beach and the city's financial, cultural and governmental centers.

Admissions Process

Application Period Begins: February 3, 2015

Application Deadline: June 15, 2015

After May 30, your place may not be guaranteed.

Applications will be evaluated by the program directors and candidates will be informed of their decision. At the conclusion of the Summer Schools, participants will receive a certificate for the number of hours attended. All Barcelona GSE courses require an average of twice the lecture hours for readings, pre-readings and class preparation. Interested students should check with their universities to see if these hours are transferable into ECTS credits.

Fees and discounts

Discount for participants taking more than one course (from any Summer School program):	
2 courses	20% discount
3 courses	35% discount
4 courses	40% discount

Early bird discount:

An additional 10% discount for full payments received on or before April 15, 2014.

Fees include coffee breaks and any material required for the course. **Fees vary by summer school program**; please check summer school program pages for their fees.

You can register and check for all details on the Barcelona GSE Summer School at our website http://www.barcelonagse.eu/Summer_School.html

Barcelona Banking Summer School (BBSS)

The **Barcelona Banking Summer School** offers a variety of courses taught by recognized experts in their fields. The courses cover recent developments in different areas of banking, including theoretical and empirical aspects of banking, banking regulation and supervision, financial markets and payments systems. During the courses, the faculty are available to discuss research ideas and projects with the program participants.

It is directed by **Xavier Freixas**, Professor in the Department of Economics and Business of the Universitat Pompeu Fabra and Barcelona GSE Research Professor.

Fees

Regular fee: **1150 €**

Reduced fee: **675 €**

Course offering summer 2015

All courses are 10 hours long.

Course	Dates	Instructor
Banking Theory	June 29 - July 3	Xavier Freixas
Empirical Banking - Applications	June 29 - July 3	José-Luis Peydró
Regulation of Banks and Risk Management in a Post-Crisis World	July 6 - 10	Robert DeYoung
Empirical Banking - Methodological Aspects	July 6 - 10	Steven Ongena

Instructors



Xavier Freixas is Dean of the Undergraduate School of Economics and Business Administration and Professor at Universitat Pompeu Fabra, Research Professor of the Barcelona GSE, and Research Fellow at CEPR. He is Chairman of the Risk Based Regulation Program of the Global Association of Risk Professionals (GARP) and past president of the European Finance Association.



José-Luis Peydró is Professor at Universitat Pompeu Fabra and Barcelona GSE. His research on Banking and Systemic Risk has been published in the top journals in Economics and in Finance.

Professor Peydró has presented his research on in top universities including Harvard, MIT, NYU, LSE, and LBS and in policy organizations such as the Federal Reserve Board, New York Fed, IMF, ECB, BIS, Bundesbank, and Bank of England.



Dr. Robert (Bob) DeYoung is the Capitol Federal Distinguished Professor in Financial Markets and Institutions at the University of Kansas School of Business. He is also co-editor of the *Journal*

of Money, Credit and Banking; a research program coordinator at the FDIC's Center for Financial Research; and an adjunct member of the economics faculty at the University of Limoges.



Steven Ongena is currently a Professor of Empirical Banking at CentER - Tilburg University in the Netherlands and a CEPR Research Fellow in Financial Economics. He is a member of TILEC, a NAKÉ and

CFS fellow, a steering committee member of the ECB-CFS Research Network, and an associate editor of MAB.

Banking Theory

Instructor: Xavier Freixas

The objective of this course is to understand the role of imperfect information and the role of financial institutions in the economy, the specifics of banking and bank runs.

Course Outline

- Why do financial intermediaries exist?
- The industrial organization approach
- The borrower-lender contract in asymmetric information
- Macroeconomic consequences of financial intermediation
- Individual bank runs and systematic risk

Empirical Banking - Applications

Instructor: José-Luis Peydró

The objective of this course is to present empirical applications of relevant questions for both banking theory and policy. An important objective is to read and understand scientific papers in empirical banking.

Course Outline

- Credit cycles
- Risk-taking channel
- Moral hazard vs. behavioral based risk-taking
- Banking and macroeconomics
- Banking crises
- Interbank contagion, bank runs and systemic risk
- Banking globalization
- Bank capital and liquidity

Regulation of Banks and Risk Management in a Post-Crisis World

Instructor: Robert DeYoung

The banking system is an essential—but unpredictably fragile—foundation for our market economies. To prevent this foundation from collapsing, we regulate banks more extensively than any other market sector. But our regulatory efforts have too often been unsuccessful. In this course, we examine the good and bad performance record of bank regulation and analyze the challenges facing bank regulation in the post-crisis world.

Course Outline

The main issues and arguments will be based on bank regulations from both Europe and the US. Academic and government research studies will be presented to provide evidence in favor of, or opposed to, these regulations.

Empirical Banking - Methodological Aspects

Instructor: Steven Ongena

The objective of this course is to read and understand scientific papers in empirical banking. To accomplish this objective, emphasis is placed on illustrating basic research methodologies used in empirical banking and learning the application of these methodologies to selected topics.

Course Outline

- General methodologies
- Cross-sectional research methods
- Discrete Choice, Multinomial Logit, Duration, Simultaneous Equations
- Event Study Methodology
- Geography of Banking

Barcelona Labor Economics Summer School (BLSS)

Labor related issues have been studied in the economics profession from a number of different angles. The goal of the **Barcelona Labor Economics Summer School** is to cover a wide range of topics in labor economics from a variety of perspectives. In particular, this summer school offers courses that will cover recent developments within the macro-labor and micro-labor contexts. In each course, both theoretical and empirical aspects will be covered as well as economic policy.

It is directed by **Maia Güell**, Professor of Economics at University of Edinburgh.

Fees

Regular fee: **1000 €**

Reduced fee: **650 €**

Course offering summer 2015

All courses are 10 hours long.

Course	Dates	Instructor
Lectures on the Economics of Education	June 29 - July 3	Derek Neal
Labor Market Outcomes	June 29 - July 3	Robert Shimer
Worker Mobility in Globalized Labor Markets: Causes and Consequences of Migration	June 30 - July 3	Joan Llull

Instructors



Derek Neal is a Professor in the Department of Economics and the Committee on Education at the University of Chicago. Professor Neal's current research focuses on the design of

incentive systems for educators. His work explores the design flaws in current performance pay and accountability systems and also highlights the advantages of providing incentives through contests between schools.



Robert Shimer is the Alvin H. Baum Professor in Economics at the University of Chicago. Prior to joining the Chicago faculty in 2003, he received his PhD at the Massachusetts Institute of Technology

and taught at Princeton University. He is a consultant at the Federal Reserve Banks of Atlanta and Chicago, a Research Associate in the National Bureau of Economic Research, a Fellow of the Econometric Society, and a member of the American Academy of Arts and Sciences.



Joan Llull is a Research Fellow at MOVE (Markets, Organizations and Votes in Economics), Assistant Professor at Universitat Autònoma de Barcelona, and Affiliated Professor at the Barcelona

Graduate School of Economics. He received his PhD in Economics from CEMFI in 2011, and he joined MOVE, Autònoma de Barcelona, and Barcelona GSE afterwards. He is also an external fellow of the Center for Research and Analysis of Migration (CReAM) from the University College London, and a member of the INSIDE network.

Lectures on the Economics of Education

Instructor: Derek Neal

Four lectures given over five sessions explore both the demand for education and the supply of education. The supply lecture will cover most of the important policy debates in modern economies concerning the K-12 education policy. The course will draw on a number of outside readings and a set of draft chapters from a book I am writing.

Course Outline

- Human Capital Models
- Empirical Impacts of Education
- Human Capital Spillovers
- Mechanism Design and the Public Funding of Education

Labor Market Outcomes

Instructor: Robert Shimer

Exploration of the determination of labor market outcomes, including employment, hours worked, unemployment, worker flows, and wages. We will focus on the behavior of these outcomes at business cycle frequencies, paying particular attention to whether one can usefully think about the labor market as being in equilibrium, with workers choosing how much labor to supply, and firms choosing how much labor to demand, at the market wage.

Course Outline

- Labor market facts
- Elasticity of labor supply
- Search theoretic models of unemployment
- The impact of wage rigidities

Worker Mobility in Globalized Labor Markets: Causes and Consequences of Migration

Instructor: Joan Llull

In the world, more than 220 million individuals live in a country different from that of birth. In developed countries, foreign born individuals represent 10.5% of the population. The main objective of this course is to explore the different answers provided in the literature to these questions. We will start focusing on migration decisions. Understanding the motivations to migrate is important to analyze who migrates to each location.

Course Outline

- Part I: Migration Decisions
- Part II: Economic consequences of immigration



Barcelona Macroeconometrics Summer School (BMaSS)

Macroeconometrics is an important area of research in economics. Time series methods for empirical macroeconomics have become very popular and widely used in the academia as well as in public and private institutions. The goal of the **Barcelona Macroeconometrics Summer School** is to offer courses covering a wide range of topics in macroeconometrics.

It is directed by **Luca Gambetti**, Professor of Economics at Universitat Autònoma de Barcelona and Barcelona GSE Affiliated Professor.

Fees

Regular fee: **1200 €**

Reduced fee: **700 €**

Course offering summer 2015

All courses are 10 hours long of lecture and 5 hours of practical time.

Course	Dates	Instructor
Bayesian Time Series Methods: Introductory	June 29 - July 3	Albert Marcet Marek Jarocinski
Empirical Time Series Methods for Macroeconomic Analysis: Introductory	June 29 - July 3	Luca Gambetti
Bayesian Methods for DSGE Models	June 29 - July 3	Kristoffer Nimark
Bayesian Time Series Methods: Advanced	July 6 - 10	Dimitris Korobilis
Empirical Time Series for Macroeconomic Analysis: Advanced	July 6 - 10	Luca Gambetti
Modeling Non-stationary and Non-linear Time Series	July 6 - 10	Laura Mayoral Gabriel Pérez Quirós

Instructors



Albert Marcet is ICREA Research Professor and Director of the Institute for Economic Analysis (IAE) and AXA Research Chair on Macroeconomic Risk at the Barcelona GSE. He is also the director of the Bank of Spain Excellence Program.



Luca Gambetti is Associate Professor of Economics at the Universitat Autònoma de Barcelona and Barcelona GSE Affiliated Professor. He is a research fellow of MOVE (Markets, Organizations and Votes in Economics) and an external member of RECent.



Marek Jarocinski is an economist in the Monetary Policy Research Division, DG-Research at the European Central Bank.



Kristoffer Nimark is Researcher at the Center for Research on International Economics (CREI), Adjunct Professor at Universitat Pompeu Fabra, and Affiliated Professor of the Barcelona GSE.



Laura Mayoral is a tenured scientist since 2006 at the Institute for Economic Analysis (IAE) and a Barcelona GSE Affiliated Professor. From 2002 to 2006 she was Assistant Professor and Ramon y Cajal Fellow at Universitat Pompeu Fabra.



Dimitris Korobilis (PhD, University of Strathclyde) is an associate professor of Economics at the University of Glasgow, Adam Smith Business School. He has been a PostDoctoral Fellow at

the Center for Operations Research and Econometrics (CORE) in Belgium, a visiting researcher at the Deutsche Bundesbank, and a visiting assistant professor at the University of Rennes 1.



Gabriel Pérez-Quirós has a B.A. in Economics from Universidad de Murcia (1989), Master in Economics and Finance from CEMFI (1991), and PhD in Economics from the University of

California San Diego (1996). He is currently the Unit Head of Macroeconomic Research at the Research Department of the Bank of Spain.



Bayesian Time Series Methods: Introductory

**Instructors: Marek Jarocinski
Albert Marcet**

This course provides an overview of the estimation of Vector Autoregressions (VARs). The focus is on the estimation of the reduced form VAR (the structural VAR is covered in another course in this Summer School).

Course Outline

- Refreshment of Bayesian econometrics, Conjugate priors for VARs
- The standard Sims' priors for VARs and beyond
- Choice of Variables in VARs with conjugate priors
- Priors about observables in Bayesian VARs
- Small Sample Corrections in Time Series

Empirical Time Series Methods for Macroeconomic Analysis: Introductory

Instructor: Luca Gambetti

The objective of the course is twofold. First, the course aims at presenting some of the most popular time series models designed to analyze the propagation mechanisms and measure the effects of macroeconomic shocks. In particular we will cover Structural Vector Autoregressive models as well as several extensions like the Factor Augmented VAR, Smooth transition VAR, Threshold VAR and Time-Varying Coefficients VAR.

Course Outline

- Structural VAR (SVAR) models
- Structural VAR (SVAR) models: Applications
- Factor Augmented VAR (FAVAR)
- Threshold VAR (TVAR) and Smooth Transition VAR (STVAR)
- Time-Varying Coefficients Models

Bayesian Methods for DSGE Models

Instructor: Kristoffer Nimark

The objective of the course is to teach student how to use state of the art Bayesian methods to estimate and analyze modern macroeconomic models.

Course Outline

- Macro models as data generating processes
- State Space Models and Likelihood based estimation
- Bayesian Estimation of DSGE models
- Bayesian analysis of DSGE models
- Structural empirical models of news, noise and imperfect information

Bayesian Time Series Methods: Advanced

Instructors: Dimitris Korobilis

The main aim of this course is to provide a thoughtful understanding of Bayesian methods in the analysis of macroeconomic time series. The emphasis throughout this course is on Bayesian estimation and computation.

Course Outline

- Introduction: Monte Carlo integration, Gibbs sampling, Bayesian inference. An example: the Bayesian regression
- Bayesian Multivariate Models: panel VAR, large Bayesian VAR
- State space models: Bayesian Dynamic Factor Model and Stochastic volatility models
- Time-Varying Parameters VAR with applications
- Regime switching VAR with applications

Empirical Time Series Methods for Macroeconomic Analysis: Advanced

Instructor: Luca Gambetti

The course represents an advanced course in macroeconomic analysis with empirical time series models. The starting point is to illustrate the problem of non-fundamentality, a problem that can arise in SVAR models because of a gap between the information set of the econometrician and that of the agents.

Course Outline

- Non-fundamentality and non-invertibility in SVAR models
- Structural models with large cross-section
- Structural models with large cross-section: Applications
- Empirical models under imperfect information
- Empirical models under imperfect information: Application

Modeling Non-stationary and Non-linear Time Series

**Instructors: Laura Mayoral
Gabriel Pérez Quirós**

The goal of this course is to introduce some popular non-stationary and non-linear time series models that have been found to be effective at modeling macroeconomic and financial time series data.

Course Outline

- Linear models for nonstationary data
- Cointegration and Fractional cointegration
- Measuring persistence
- Non-linear methods
- Univariate and multivariate analysis
- Dynamic non linear factor models
- Real time assessment of recession probabilities



Barcelona Microeconometrics Summer School (BMiSS)

The increasing availability of individual data from surveys has led not only to a significant growth in the number of academic jobs of an empirical nature using this type of information but also to a greater number of studies commissioned by public and private institutions in which this type of data is used. This type of data have some econometric advantage and also requires the use of specific techniques.

It is directed by **Sergi Jiménez-Martín**, Professor of Economics at the Universitat Pompeu Fabra. Professor Jiménez-Martín is a Barcelona GSE Affiliated Professor.

Fees

Regular fee: **1150 €**

Reduced fee: **675 €**

Course offering summer 2015

All courses are 10 hours long of lecture and 5 hours of practical time.

Course	Dates	Instructor
Quantitative Methods for Public Policy Evaluation	June 29 - July 3	Stephan Litschig
Dynamic and Non-linear Panel Data Models	June 29 - July 3	Sergi Jiménez Martín
Panel Data Linear Analysis	July 6 - 10	Badi Baltagi
Econometrics of Cross-section Data with Applications	July 6 - 10	Jaume García

Instructors



Stephan Litschig (PhD, Columbia University) is a Post-Doc Researcher at the Institute for Economic Analysis (IAE-CSIC) and a Barcelona GSE Affiliated Professor. His research interests include

development, public, and political economics, and microeconometrics.



Badi Baltagi is distinguished Professor of Economics at Syracuse University and Part-time Chair in Economics at the University of Leicester.



Sergi Jiménez-Martín is Associate Professor at Universitat Pompeu Fabra and Affiliated Professor at the Barcelona GSE.



Jaume García is Professor of Economics at UPF and Affiliated Professor of the Barcelona GSE. He was President of the Spanish National Statistics Institute from 2008 until 2011.

Quantitative Methods for Public Policy Evaluation

Instructors: Stephan Litschig

The objective of this course is to introduce the main approaches used in the evaluation of public policies: randomized evaluations, natural experiments, the regression discontinuity design, selection on observables and difference-in-differences. The course presents strengths and weaknesses of each approach in terms of internal and external validity.

Course Outline

- Randomized Evaluations (Experiments)
- Natural or Quasi-Experiments and the Problem of Weak Instruments
- Regression Discontinuity Designs
- Selection on Observables (regression control and matching)
- Difference-in-Differences
- Work-in-progress Presentations by Participants

Dynamic and Non-linear Panel Data Models

Instructor: Sergi Jiménez-Martín

This course provides up-to-date coverage of dynamic panel data models, discrete choice panel data models as well as censored panel data models and the estimation of dynamic panel data models subject to selection. Apart from a review of relevant theory, the focus of the course is on the practical application of these models to various data contexts: large T – small N ; small T – large N , unbalanced panels, rotating panels and pseudo panels constructed from cohort data.

Course Outline

- Linear Panel Data Models
- Non-Linear Panel Data Models

Panel Data Linear Analysis

Instructors: Badi Baltagi

This course considers methodological and substantive issues concerning the analysis of panel data. It starts by reviewing basic panel data models emphasizing the benefits and limitations of panel data over time series or cross-section data. Basic estimation and testing methods for random and fixed effects models are reviewed and illustrated using empirical applications using Stata and EViews

Course Outline

- Basic Review of Panel Data Methods: Estimation and Test of Hypotheses
- Simultaneous Equations and Endogeneity in Panel Data Models
- Dynamic Panel Data: introduction
- Nonstationary Panels

Econometrics of Cross-section Data with Applications

Instructor: Jaume García

The use of survey data is becoming a common practice among economists and social scientists both at academic and professional level. The main characteristic of this data is that it contains qualitative information, making the use of the regression model not suitable when we deal with models where the dependent variable is either a choice or a status or where the dependent variable only takes non negative values and a significant percentage of the observations are zeroes.

Course Outline

- Discrete Choice Models (I)
- Discrete Choice Models (II)
- Limited-Dependent Variable models (II)
- Duration models



Barcelona GSE Summer School

2016

June 27th - July 8th

Save the Date



Barcelona GSE Programs

The **Barcelona Graduate School of Economics** is one of the leading schools in postgraduate economic education promoting cutting-edge research and world-class international graduate programs in economics and related fields. The School enjoys close collaboration with its founding academic institutions (Universitat Pompeu Fabra, Universitat Autònoma de Barcelona, CSIC and CREI) in teaching and research as well as in the shared use of resources.

The Barcelona GSE offers one-year, full-time master programs that prepare students for doctoral study and provide solid training for top jobs both in the public and private sector. All programs are taught in English.

The Master programs offer is:

- Competition and Market Regulation
- Data Science
- Economics
- Economics of Public Policy
- Finance
- International Trade, Finance, and Development
- Macroeconomic Policy and Financial Markets

The Barcelona GSE also offers intensive, targeted short courses for researchers, professionals and graduate students.

Intensive Courses:

- Quantitative Methods for Competition Analysis
- Systemic Risk and Prudential Policy (March 4-7, 2015)
- Energy Economics: Current methods and Policy challenges (May, 20-23, 2015)
- Unconventional Monetary Policy (May, 2015)



Contact us:

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