

Econometria do Setor Público

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1 Objetivos do Curso

O curso de Econometria do Setor Público buscará introduzir o aluno aos métodos de avaliação de programas sociais por meio de métodos econométricos específicos. O curso terá um enfoque prático, com uso intensivo de pacotes estatísticos. Até metade do tempo de aula se destinará a aulas práticas com uso de softwares e apresentação pelos alunos de trabalhos aplicados com uso de diferentes métodos. Se houver tempo, serão ensinados métodos econométricos específicos para Economia do Setor Público, como Econometria Espacial e Mensuração de Eficiência.

2 Conteúdo

1. Introdução ao curso: Revisão
 - (a) MQO, Causalidade, Identificação e Estimação
 - (b) Variáveis Instrumentais
 - (c) Dados em Painel
2. Introdução à Avaliação de Programas Sociais
3. Um Modelo Comportamental: O Modelo de Roy
4. Experimentos Aleatórios
 - (a) O Modelo de Resultados Potenciais - Efeito Tratamento Médio
 - (b) Desenho de Avaliação
5. Experimentos Não-Aleatórios: Seleção em Observáveis
 - (a) Matching e o Uso dos Propensity Scores e Métodos de Regressão
 - (b) Tratamentos Contínuos - Propensity Score Generalizado
 - (c) Análises de Sensibilidade, comparação entre os métodos, "overlapping" e eficiência
6. Experimentos Naturais e o Método de Diferenças em Diferenças

7. Experimentos Não-Aleatórios: Seleção em Não-Observáveis
 - (a) O Método de Variáveis Instrumentais
 - (b) Regressão com Descontinuidade
 - (c) O Modelo de Seleção de Heckman, O Efeito Marginal do Tratamento e o Efeito sobre os Não-Tratados
 - (d) Efeitos distributivos do tratamento e identificação parcial
8. Retorno econômico (se der tempo)
9. Métodos adicionais aplicados ao Setor Público (se der tempo)
 - (a) Econometria Espacial (se der tempo)
 - (b) Mensuração da Eficiência (se der tempo)

3 Avaliação

A avaliação será composta de:

- Uma prova: 40% da nota
- Apresentações de trabalhos aplicados: 20% da nota
- Presença: 20% da nota
- Exercícios aplicados: 20% da nota

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