Jeff Grogger
Harris School
University of Chicago

PP 346: Program Evaluation

Section I: TThu 9:40-10:10 am
Section II: TThu 11:20am-11:50am
NOTE: All times are Chicago time

Instructor: Jeffrey Grogger
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Office hours: TBA

Teaching Assistants:

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<tr>
<th>Name</th>
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Web site: All materials for the class will be posted to its site on Canvas.

Course content: To introduce students to program evaluation and provide an overview of current issues and methods.

Texts: There are no required texts, but you may find it useful to refer to a standard econometrics text such as Introductory Econometrics: A Modern Approach, by Jeffrey Wooldridge. Specific readings for each topic appear below. Other useful references are:


Grading: Grades will be based on five problem sets and a final exam. The problem sets will count collectively for 70 percent of the grade and the final exam will count for 30 percent.

Problem sets: The problem sets are mostly empirical exercises that have you employ a number of evaluation techniques, using real data and writing computer programs. Many students have found the problem sets to be quite challenging. If you struggled with the empirical exercises during the econometrics sequence, this is not the right class for you. PP 346 is taught every quarter, and different instructors teach it differently.
Problem sets must be submitted electronically and late problem sets will not be accepted. Each assignment will receive equal weight. You may ask classmates or the TA’s for help with the problem sets, subject to the conditions below, but you must hand in your own work. Copying the work of another student is cheating, as is allowing another student to copy yours. Cheaters can expect no leniency.

**Final exam.** For the final exam, you will read a set of evaluation articles, then critique them according to a set of questions with which you will be provided. The readings and questions will be posted during the last class on Thursday, Dec. 3. The exam will be due on Friday, Dec. 11, at 11:59 pm. The exam must be submitted through Canvas; details will be forthcoming.

**Academic Integrity.** To reiterate, you may consult with others while you work, but you must follow these procedures:

- Your problem set must be solely your authorship (written up by yourself, in your own language, including your own code.)
- Your code must have a comment at the top listing the students/TA’s/consultants with whom you consulted.
- Any part of your code that was substantially altered because of your discussion with other students/TA’s/consultants should cite others' contributions with names and descriptions in a comment at the place where it is applicable.
- Any code based on code that you found on line must be documented as such. This includes single lines of code and code that you found but then modified to fit your purpose. Documentation must include the URL and the date and time of access.

Students who violate these procedures, or otherwise violate academic honesty policies, will receive a zero for the problem set or exam in question AND for a second problem set. All University of Chicago students are expected to uphold the highest standards of academic integrity and honesty. Among other things, this means that students shall not represent another’s work as their own, use un-allowed materials during exams, or otherwise gain unfair academic advantage. All students suspected of academic dishonesty will be reported to the Harris Dean of Students for investigation and adjudication. The disciplinary process can result in sanctions up to and including suspension or expulsion from the University, in addition to the grade penalty mentioned above. The Harris policy and procedures related to academic integrity can be found at [https://harris.uchicago.edu/gateways/current-students/policies](https://harris.uchicago.edu/gateways/current-students/policies). The University of Chicago Policy on Academic Honesty & Plagiarism can be found at [https://studentmanual.uchicago.edu/academic-policies/academic-honesty-plagiarism/](https://studentmanual.uchicago.edu/academic-policies/academic-honesty-plagiarism/)

**Logistics.** This will be an unusual term, since all instruction will be online. What I provide here is a preliminary view of how I expect to run the class. Details may change before, or even during, the quarter. One thing will remain unchanged, though, which are the live meeting times above.
The class will be a mix of asynchronous and synchronous instruction. In English, that means video-recorded lectures and live question sessions. The lectures will be posted at least 2 or 3 days before the live session. Students will have the opportunity to submit questions in advance of the live session, which will be the subject of the live discussion. There will also be TA sessions. More details will be forthcoming before the term begins.

**Topics and readings**

**I. The Evaluation and Selection Problems**


**II. Treatment Parameters**

Blundell and Dias, section II


**III. Instrumental Variables**

Blundell and Dias, section VI


Joshua Angrist, Guido W. Imbens, and Donald B. Rubins. “Identification of Causal


**IV. Social Experiments**

Blundell and Dias, section III


**V. Regression Discontinuity**


VI. Natural Experiments/Differences-in-Differences

Blundell and Dias, section IV


VII. Matching

Blundell and Dias, section V


VIII. Permutation Inference


IX. Synthetic Control


X. Multiple Hypothesis Testing


