

Welcome to Portland State University

Teaching and Learning Econometrics



[Kuan-Pin Lin](#)

Professor Emeritus of Economics and Econometrics

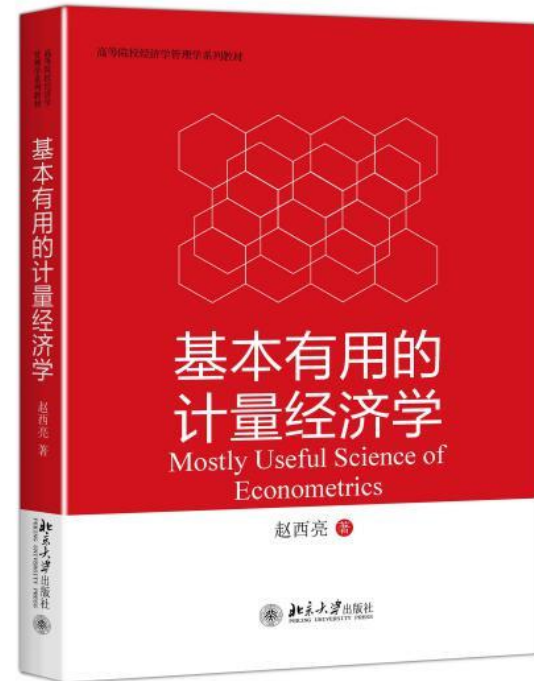
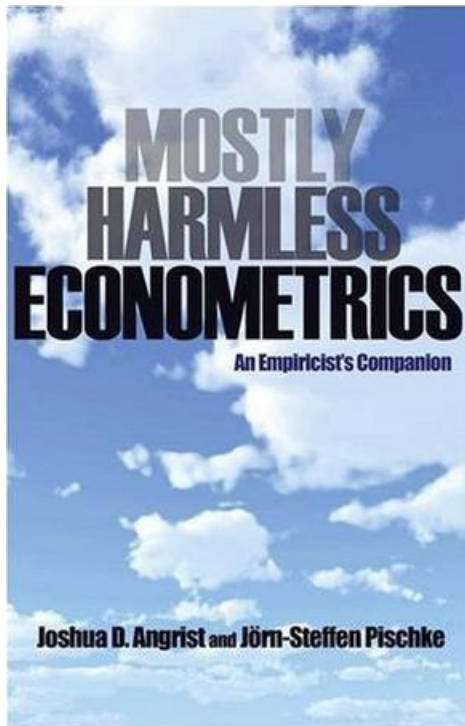


Teaching and Learning Econometrics in the Era of Big Data

Susan Athey and Guido W. Imbens, [The State of Applied Econometrics: Causality and Policy Evaluation](#), Journal of Economic Perspectives, 31:2, Spring 2017, 125–144.

Joshua D. Angrist and Jörn-Steffen Pischke, [Undergraduate Econometrics Instruction: Through Our Classes, Darkly](#), Journal of Economic Perspectives, 31:2, Spring 2017, 125–144.

“Empirical economics has changed markedly in recent decades, but, ... , econometric instruction has changed little. How should changes in our use of econometrics change the way we teach [and learn] econometrics?”



Teaching and Learning Econometrics in the Era of Big Data

Hal R. Varian, [Big Data: New Tricks for Econometrics](#), Journal of Economic Perspectives 28:2 (3-28), Spring 2014.

"In fact, my standard advice to graduate students these days is go the computer science department and take a class in machine learning."

Sendhil Mullainathan and Jann Spiess, [Machine Learning: An Applied Econometric Approach](#), Journal of Economic Perspectives 31:2 (87-106), Spring 2017.

"Machine intelligence became possible once researchers approaching intelligence tasks procedurally and began tackling them empirically."

Teaching and Learning Econometrics in the Era of Big Data (Using R)

Christian Kleiber and Achim Zeileis, [Applied Econometrics with R](#), Springer-Verlag, New York, 2008.

Vikram Dayal, [An Introduction to R for Quantitative Economics: Graphing, Simulating and Computing](#), Springer Briefs in Economics, Springer (India), 2015.

Florian Heiss, [Using R for Introductory Econometrics](#), CreatSpace, 2016.

[ceR](#) Project: Computational Econometrics with R by Example, by Kuan-Pin Lin and Yong Wang (WIP, 2017)

Teaching and Learning Econometrics in the Era of Big Data (Using Python)

Kevin Sheppard, [Introduction to Python for Econometrics, Statistics and Data Analysis](#), University of Oxford, 2017.
[Thomas J. Sargent](#) and [John Stachurski](#), [Lectures in Quantitative Economics](#), 2017.