

Rebelianci w przebraniu?

O blaskach i cieniach metod eksperymentalnych w ekonomii (rozwoju)

Seminarium Interdyscyplinarne, 26.11.2020

Dr Dominik Buttler

Katedra Pracy i Polityki Społecznej

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O blaskach i cieniach metod eksperymentalnych w ekonomii
(rozwoju)



Epizod I

Mroczne widmo







Ekonomiczny Imperializm

$$\beta_j = e_j = \frac{dC_j}{dr_j} \cdot \frac{r_j}{C_j} > 0$$

$$\hat{E} < k \hat{a} b$$

$$\frac{1}{\alpha_j} \left(1 + \frac{1}{\beta_j}\right) C_j^{1/\beta_j} = a_j \left(1 - \frac{1}{b_j}\right) C_j^{-1/b_j}$$

$$C_j \left(\frac{1 - \frac{1}{b_j}}{1 + \frac{1}{\beta_j}}\right)^{\frac{b_j \beta_j}{b_j + \beta_j} \left(1 - \frac{1}{b_j}\right)} \cdot (\alpha_j \alpha_j)^{\frac{b_j \beta_j}{b_j + \beta_j} \left(1 - \frac{1}{b_j}\right)} \cdot a_j$$

$$f(a) = \frac{1}{N_2 - N_1} \quad b_j = b \quad \beta_j = \beta \quad k(b, \beta) =$$

$$E_{jp} = X_{jp} + \int_0^{C_j} r_j(c) f_j dc$$

$$\bar{r} = \frac{1}{C} \int_0^C r(c) dc \quad C_j = k^* a_j^b$$

$$r_j \equiv \frac{d(r_j C_j)}{dC_j} = \bar{r}_j \left(1 + \frac{1}{e_j}\right) \quad i_j \equiv S_j \left(1 + \frac{1}{e_j}\right) = r_j \equiv$$

$$E_j = k \bar{r}_j = D_j(C_j) = a_j C_j^{-1/b_j}$$

$$S_j(C_j) = \frac{1}{\alpha_j} C_j^{1/\beta_j}$$

$$E_j = \bar{r}_j C_j, \text{ all } p.$$

$$i = S(C)$$

$$e_j \equiv \frac{dC_j}{dr_j} \cdot \frac{r_j}{C_j}$$

$$i_j \equiv \frac{d(i_j C_j)}{dC_j} = \bar{i}_j \left(1 + \frac{1}{e_j}\right)$$

$$b_j = -e_j = -\frac{dC_j}{dr_j} \cdot \frac{r_j}{C_j}$$

$$\bar{r}_j = D_j(C_j)$$

$$\frac{d\bar{r}_j}{dC_j} \leq 0$$

$$\frac{di_j}{dC_j} \geq 0$$

$$f'(E) = \frac{da}{dE} f(a) \quad e_j \equiv$$

ECONOMIC IMPERIALISM*

EDWARD P. LAZEAR

Economics is not only a social science, it is a genuine science. Like the physical sciences, economics uses a methodology that produces refutable implications and tests these implications using solid statistical techniques. In particular, economics stresses three factors that distinguish it from other social sciences. Economists use the construct of rational individuals who engage in maximizing behavior. Economic models adhere strictly to the importance of equilibrium as part of any theory. Finally, a focus on efficiency leads economists to ask questions that other social sciences ignore. These ingredients have allowed economics to invade intellectual territory that was previously deemed to be outside the discipline's realm.

Barbarians at the gate: a critical appraisal of the influence of economics on the field and practice of HRM

David A. Spencer, Economics Division, Leeds University Business School,
The University of Leeds

Human Resource Management Journal, Vol 23, no 4, 2013, pages 346–359

This article considers the influence of economics on the field and practice of HRM. Modern innovations, such as transaction cost economics and personnel economics, have enabled mainstream economists to encamp on the terrain of HRM and neighbouring fields. The article will contend that these perspectives incorporate certain 'myths' about key HRM issues and will argue against their transplantation into the study of HRM. The claim made by some critics that the language and assumptions of economics contribute to 'bad HRM' practices in the real world will also be critically assessed. It will be argued that modern economic theories of HRM reflect reality rather more than they create it, and that their support for a narrow and regressive form of HRM is, to some extent, in keeping with the actual reality of many organisations in which unequal power and conflict remain ever-present (if sometimes under the surface).

Epizod II

Nowa nadzieja



Undergraduate Econometrics Instruction: Through Our Classes, Darkly

Joshua D. Angrist and Jörn-Steffen Pischke

As the Stones' Age gave way to the computer age, applied econometrics was mostly concerned with estimating the parameters governing broadly targeted theoretical description of the economy. Canonical examples include multi-equation macro models describing economy-wide variables like unemployment and output, and micro models characterizing the choices of individual agents or market-level equilibria. The empirical framework of the 1960s and 1970s typically sought to explain economic outcomes with the aid of a long and diverse list of explanatory variables, but no single variable of special interest.

- Angela Boatman, Michael Hurwitz, Jason Lee, and Jonathan Smith
The Impact of Prior Learning Assessments on College Completion and Financial Outcomes
[J. Human Resources](#) October 2, 2020 55:1161-1193; published ahead of print March 8, 2019, doi:10.3368/jhr.55.4.1117-9167R2
» [Abstract](#) » [Full Text \(PDF\)](#) » [References](#)

- Andrew Agopsowicz, Chris Robinson, Ralph Stinebrickner, and Todd Stinebrickner
Careers and Mismatch for College Graduates: College and Noncollege Jobs
[J. Human Resources](#) October 2, 2020 55:1194-1221; published ahead of print January 10, 2019, doi:10.3368/jhr.55.4.0517-8782R1
» [Abstract](#) » [Full Text \(PDF\)](#) » [References](#)

- José María Cabrera and Dinand Webbink
Do Higher Salaries Yield Better Teachers and Better Student Outcomes?
[J. Human Resources](#) October 2, 2020 55:1222-1257; published ahead of print April 10, 2019, doi:10.3368/jhr.55.4.0717-8911R3
» [Abstract](#) » [Full Text \(PDF\)](#) » [References](#)

- Rasmus Kløve Landersø, Helena Skyt Nielsen, and Marianne Simonsen
Effects of School Starting Age on the Family

J. Human Resources October 2, 2020 55:1258-1286; published ahead of print August 22, 2019, doi:10.3368/jhr.55.4.1117-9174R1

» [Abstract](#) » [Full Text \(PDF\)](#) » [References](#)

OPEN ACCESS ARTICLE

- Andrea Velásquez

The Economic Burden of Crime: Evidence from Mexico

J. Human Resources October 2, 2020 55:1287-1318; published ahead of print March 8, 2019, doi:10.3368/jhr.55.4.0716-8072R2

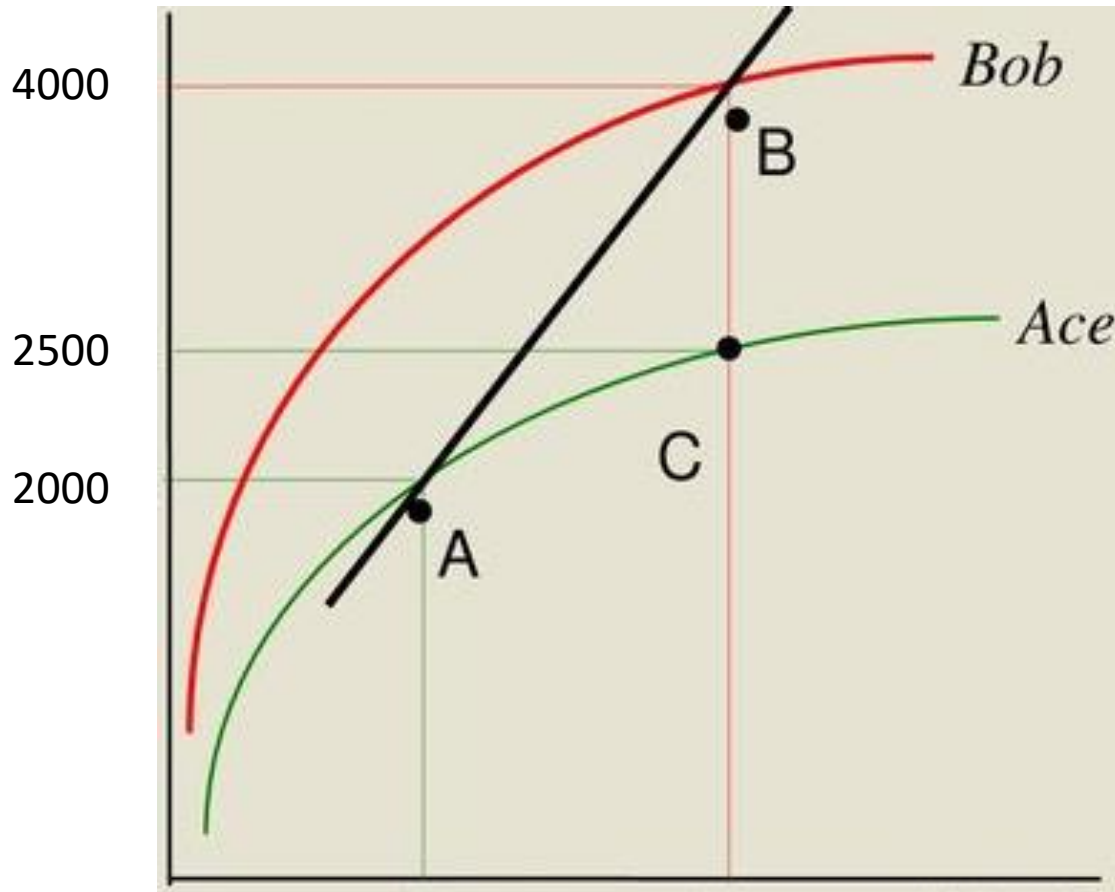
» [Abstract](#) » [Full Text \(PDF\)](#) » [References](#)

- Matthew C. Harris, Lawrence M. Kessler, Matthew N. Murray, and Beth Glenn
Prescription Opioids and Labor Market Pains: The Effect of Schedule II Opioids on Labor Force Participation and Unemployment

J. Human Resources October 2, 2020 55:1319-1364; published ahead of print February 7, 2019, doi:10.3368/jhr.55.4.1017-9093R2

Endogeniczność – ulubione słowo ekonomistów

wynagrodzenie



średnie

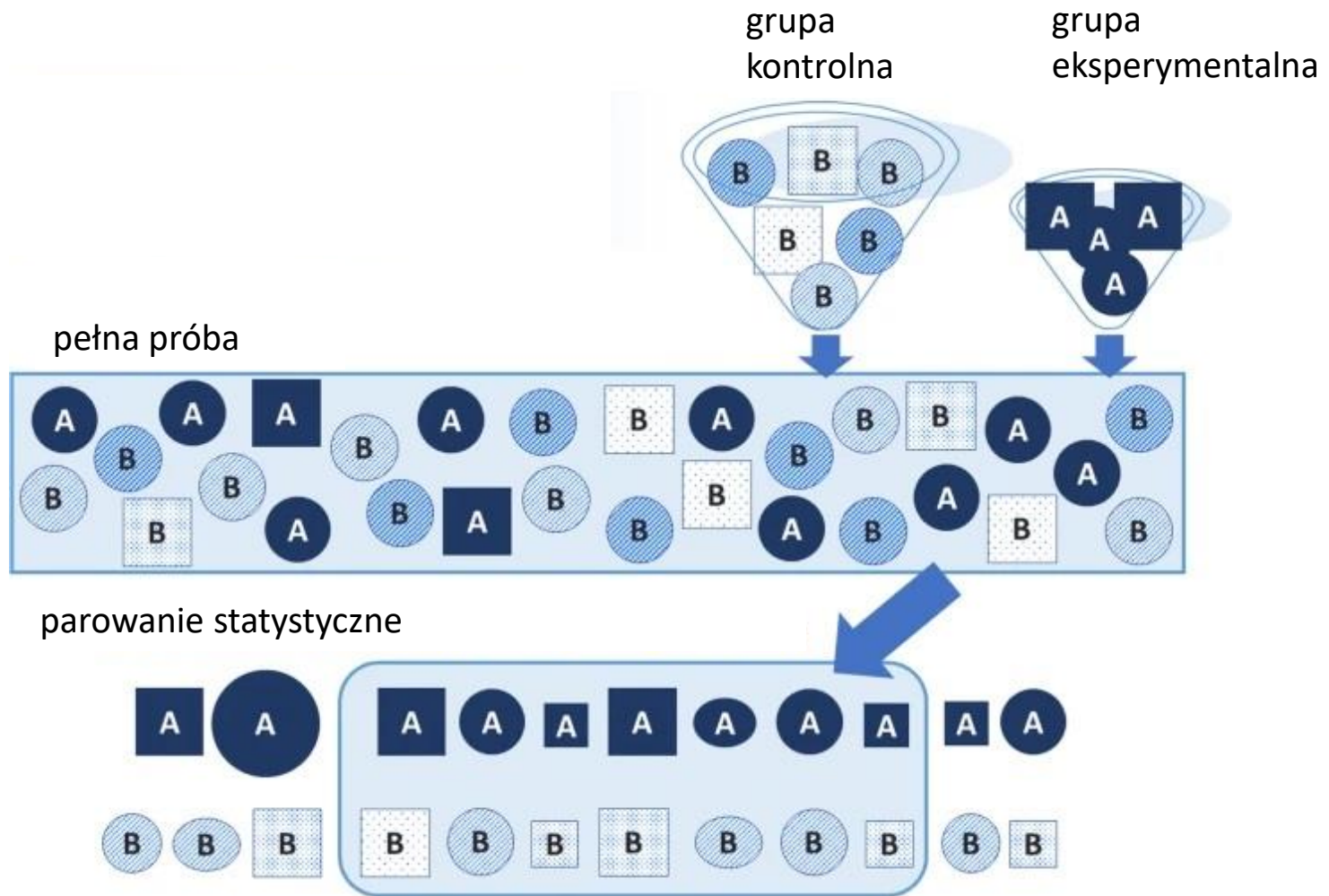
wyższe

poz. wykształcenia

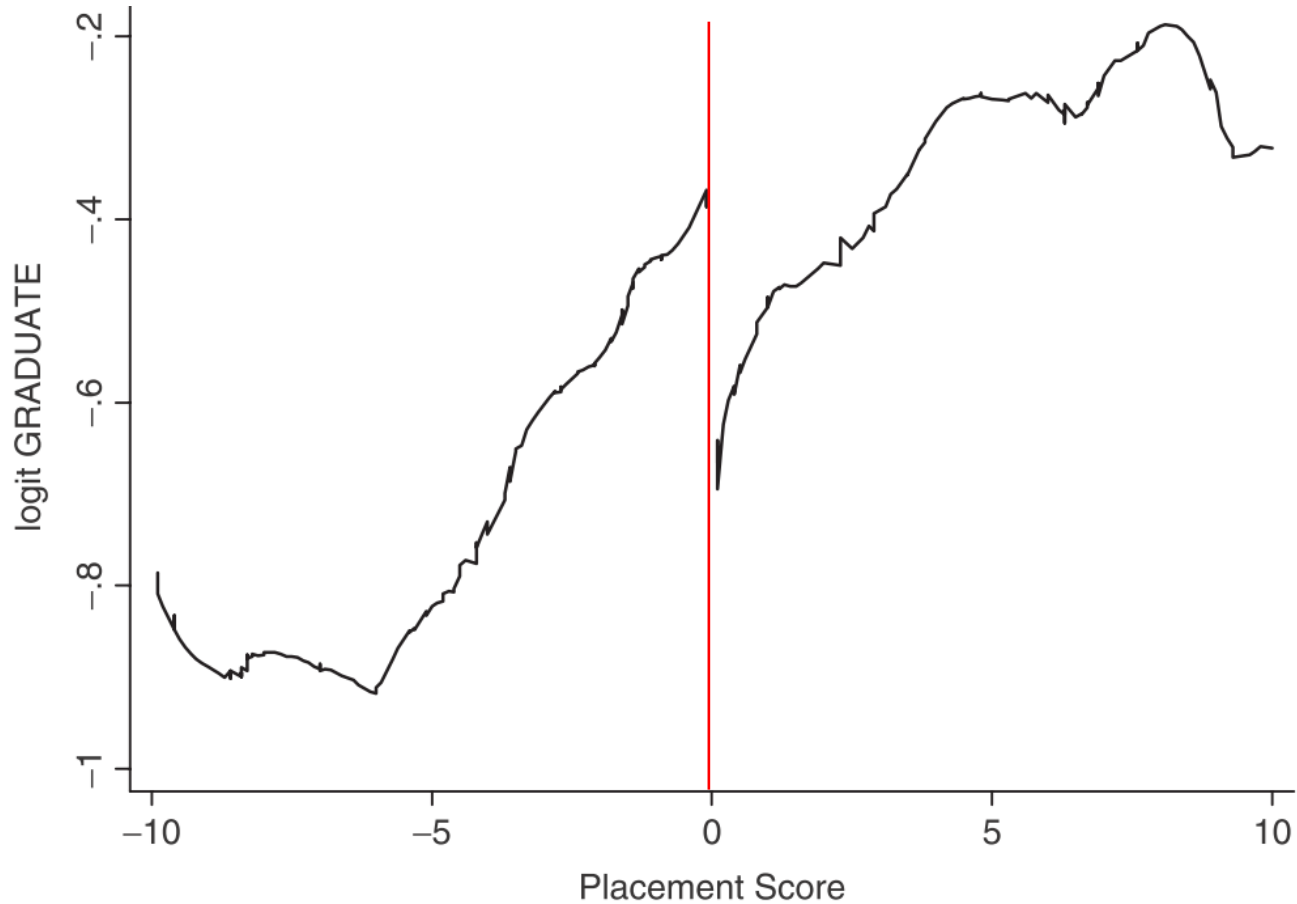
Endogeniczność – ulubione słowo ekonomistów

$$W = \beta_0 + \beta_1 s + \beta_2 X_2 + \beta_3 X_3 + \dots + \beta_k X_k + \varepsilon$$

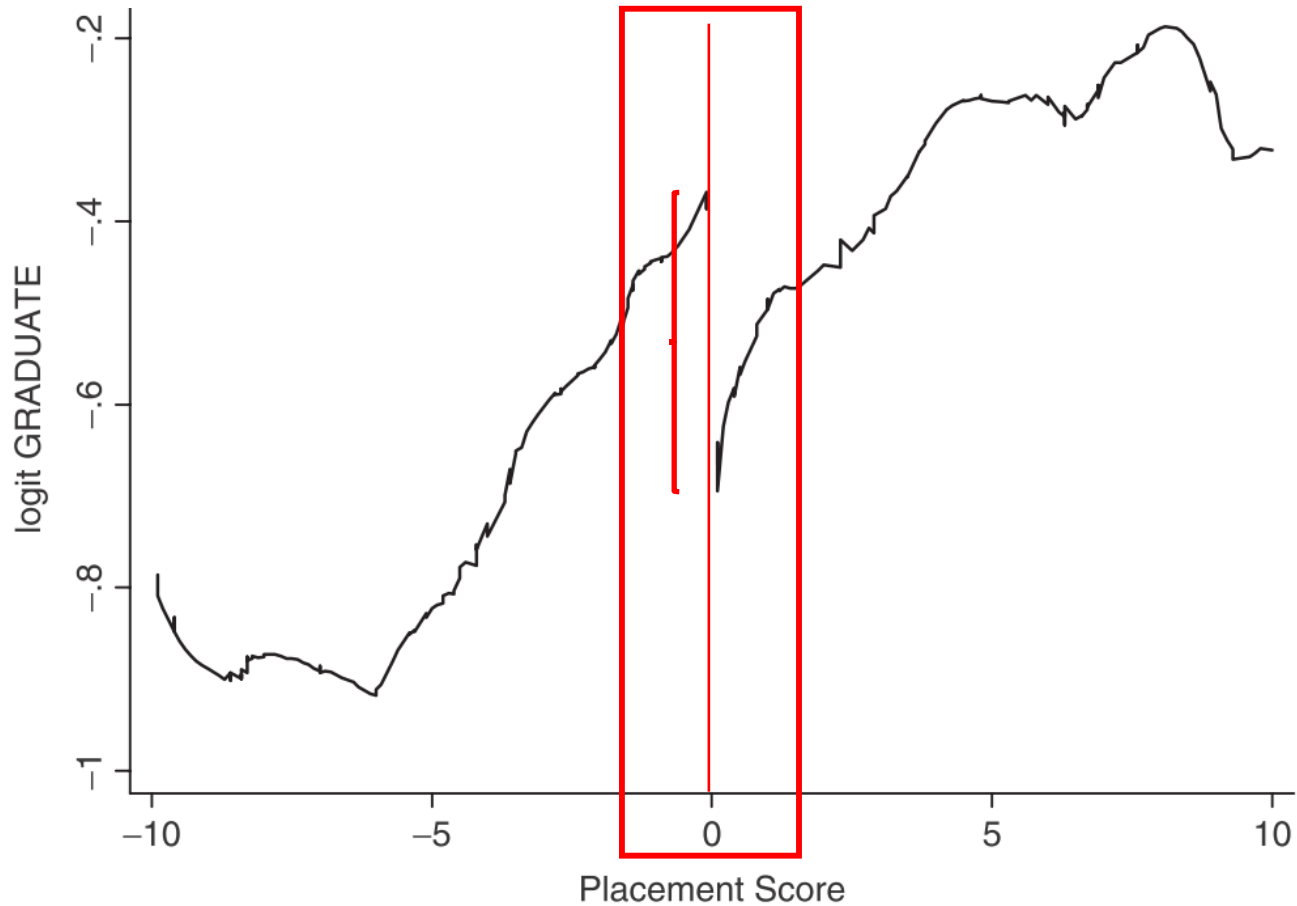
Parowanie statystyczne (propensity score matching)



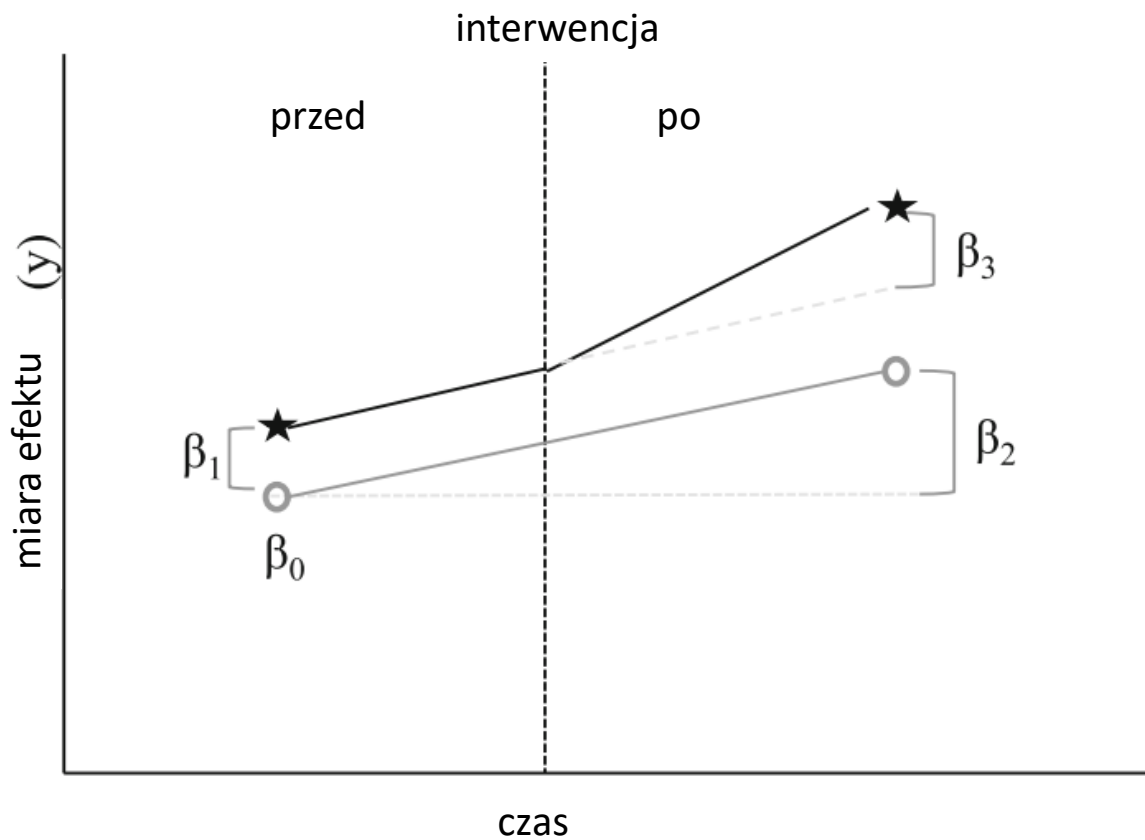
Modele regresji nieciągłej (regression discontinuity design)



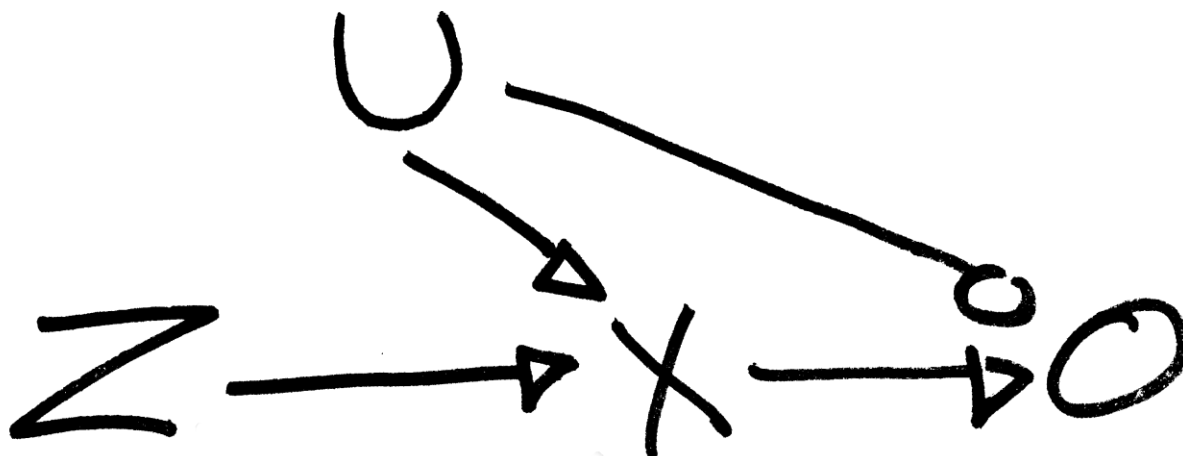
Modele regresji nieciągłej (regression discontinuity design)



Modele różnicy w różnicach (difference in differences)



Regresja ze zmienną instrumentalną (Instrumental variable approach)



Przykłady zastosowania zmiennej instrumentalnej (klasyczne)

- **miesiąc urodzenia**

Angrist, J. D., & Krueger, A. B. (1991). Does Compulsory School Attendance Affect Schooling and Earnings? *The Quarterly Journal of Economics*, 106(4), 979–1014.

- **odległość od szkoły**

Card, D. (1993). Using Geographic Variation in College Proximity to Estimate the Return to Schooling. *NBER Working Papers*, 4483.

- **opady deszczu**

Miguel, E., Satyanath, S., & Sergenti, E. (2004). Economic Shocks and Civil Conflict: An Instrumental Variables Approach. *Journal of Political Economy*, 112(4), 725–753.

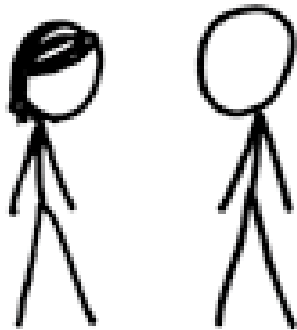
- **polityka**

Angrist, J. D. (1990). Lifetime Earnings and the Vietnam Era Draft Lottery: Evidence from Social Security Administrative Records. *The American Economic Review*, 80(3), 313–336.

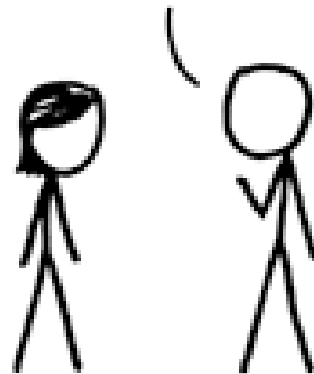
Mniej szczęśliwe przykłady wykorzystania opadów deszczu jako zmiennej instrumentalnej

- Brückner, M., & Ciccone, A. (2011). Rain and the Democratic Window of Opportunity. *Econometrica*, 79(3), 923–947.
- Arezki, R., & Brückner, M. (2012). Rainfall, financial development, and remittances: Evidence from Sub-Saharan Africa. *Journal of International Economics*, 87(2), 377–385.
- Maccini, S., & Yang, D. (2009). Under the Weather: Health, Schooling, and Economic Consequences of Early-Life Rainfall. *American Economic Review*, 99(3), 1006–1026.
- Priks, M. (2013). Singin' in the Rain: A Study of Social Pressure on the Soccer Field. *SSRN Scholarly Paper 2363847*.

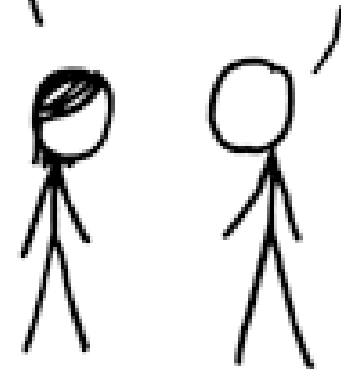
I USED TO THINK
CORRELATION IMPLIED
CAUSATION.



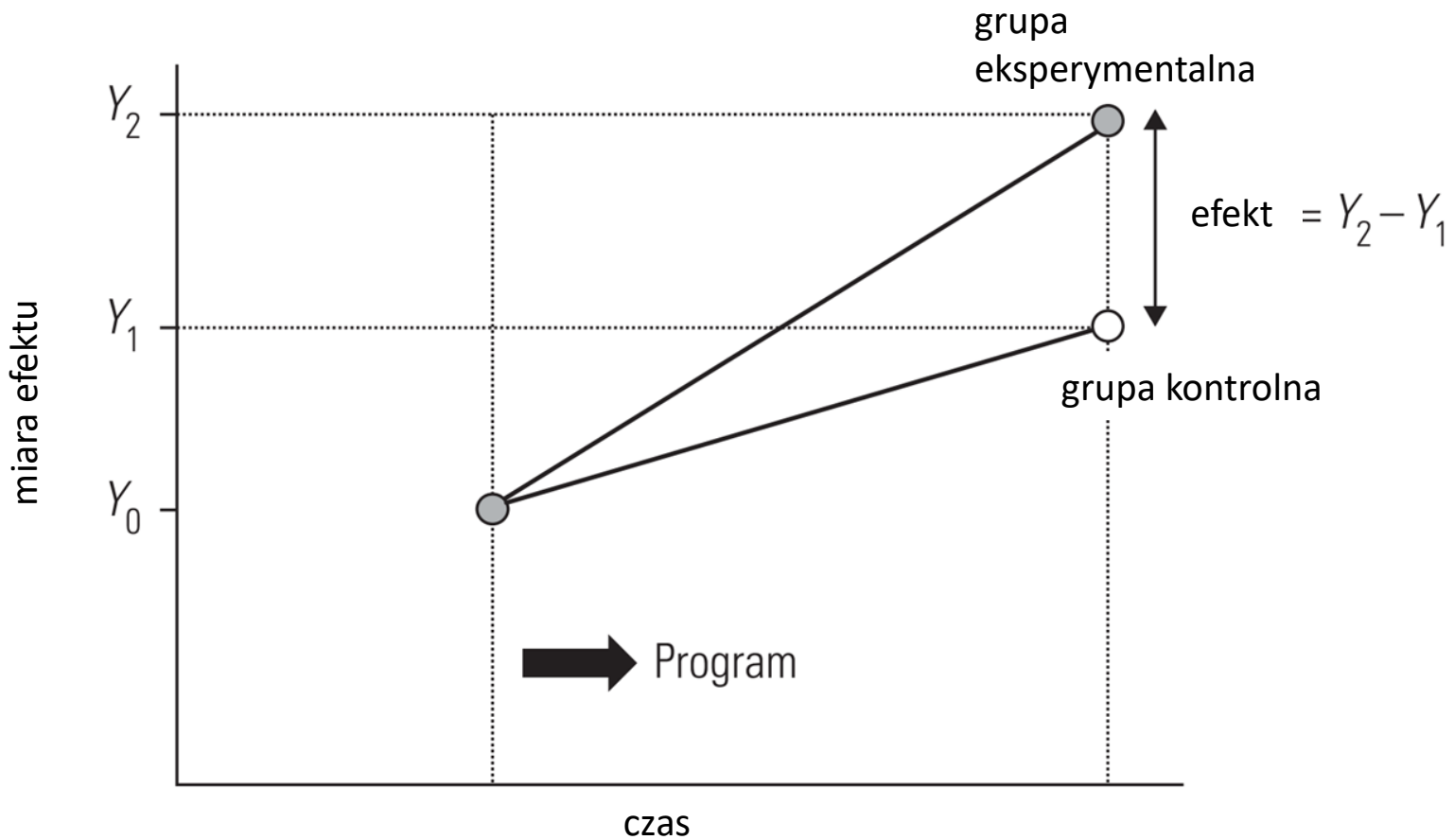
THEN I TOOK A
STATISTICS CLASS.
NOW I DON'T.



SOUNDS LIKE THE
CLASS HELPED.
WELL, MAYBE.



Badania randomizowane (randomized control trials)



MOSTLY HARMLESS ECONOMETRICS

An Empiricist's Companion Joshua D. Angrist & Jörn-Steffen Pischke

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Table of Contents

Click on section titles to reveal their contents and click on underlined section titles to read an excerpt.

- [Preface](#)
- [Acknowledgements](#)
- [Organization of this Book](#)
- I. Preliminaries
 - [1. Questions about Questions](#)
 - [2. The Experimental Ideal](#)
- II. The Core
 - [3. Making Regression Make Sense](#)
 - [4. Instrumental Variables in Action: Sometimes You Get What You Need](#)
 - [5. Parallel Worlds: Fixed Effects, Differences-in-Differences, and Panel Data](#)
- III. Extensions
 - [6. Getting a Little Jumpy: Regression Discontinuity Designs](#)
 - [7. Quantile Regression](#)
 - [8. Nonstandard Standard Error Issues](#)
- [Last Words](#)
- [Acronyms and Abbreviations](#)
- [Empirical Studies Index](#)

Stara szkoła ekonometrii (Fumio Hayashi)

2SLS as an IV Estimator

Let $\hat{\mathbf{z}}_i$ ($L \times 1$) be the vector of L instruments (which will be generated from \mathbf{x}_i as described below) for the L regressors, and let $\hat{\mathbf{Z}}$ be the $n \times L$ data matrix of those L instruments. So the i -th row of $\hat{\mathbf{Z}}$ is $\hat{\mathbf{z}}_i'$. The IV estimator of δ with $\hat{\mathbf{z}}_i$ serving as instruments is, by (3.4.4),

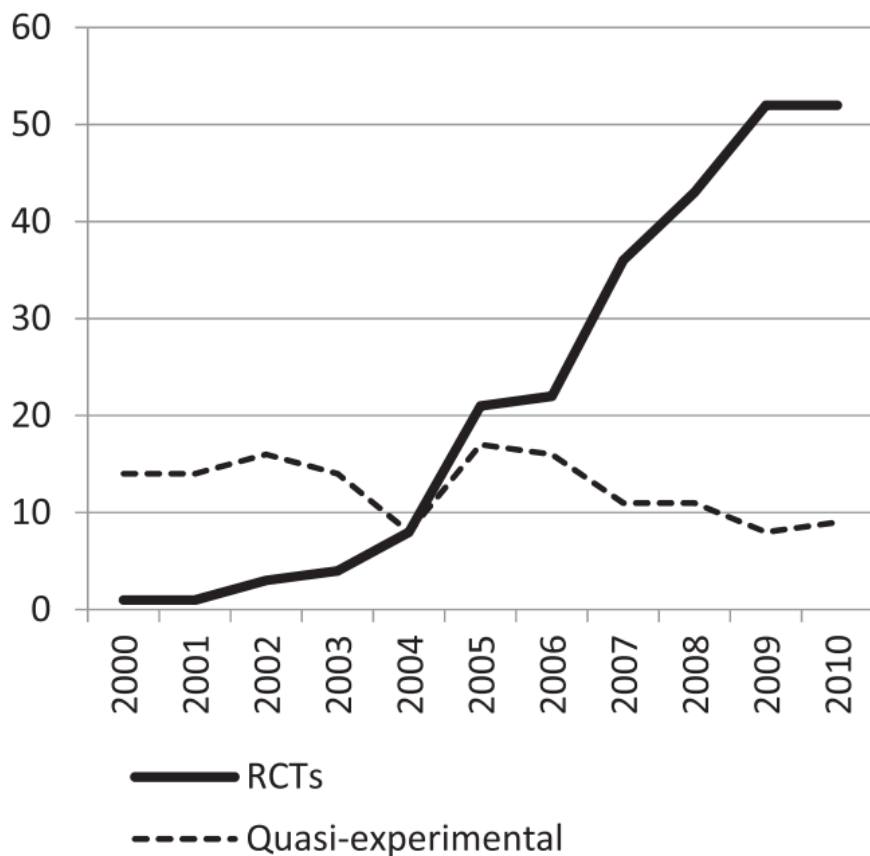
$$\hat{\delta}_{\text{IV}} = \left(\frac{1}{n} \sum_{i=1}^n \hat{\mathbf{z}}_i \mathbf{z}_i' \right)^{-1} \frac{1}{n} \sum_{i=1}^n \hat{\mathbf{z}}_i \cdot y_i = (\hat{\mathbf{Z}}' \mathbf{Z})^{-1} \hat{\mathbf{Z}}' \mathbf{y}. \quad (3.8.12)$$

Now we generate those L instruments from \mathbf{x}_i as follows. The ℓ -th instrument is the fitted value from regressing $z_{i\ell}$ (the ℓ -th regressor) on \mathbf{x}_i . The n -vector of fitted value is $\mathbf{X}(\mathbf{X}'\mathbf{X})^{-1} \mathbf{X}'\mathbf{z}_\ell$, where \mathbf{z}_ℓ is the n -vector of the ℓ -th regressor (i.e., the ℓ -th column of \mathbf{Z}). Therefore, the $n \times L$ data matrix of instruments is

$$\hat{\mathbf{Z}} = (\mathbf{X}(\mathbf{X}'\mathbf{X})^{-1} \mathbf{X}'\mathbf{z}_1, \dots, \mathbf{X}(\mathbf{X}'\mathbf{X})^{-1} \mathbf{X}'\mathbf{z}_L) = \mathbf{X}(\mathbf{X}'\mathbf{X})^{-1} \mathbf{X}'\mathbf{Z} = \mathbf{P}\mathbf{Z}, \quad (3.8.13)$$

where \mathbf{P} is the projection matrix. Substituting this into the IV format (3.8.12) yields the 2SLS estimator (see (3.8.3')).

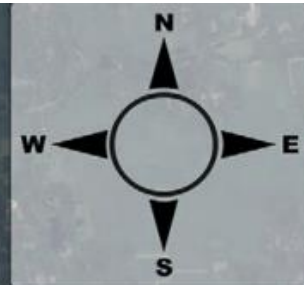
Ewaluacje zlecane przez Bank Światowy prowadzone w układzie eksperymentalnym



Epizod IV

Imperium kontratakuje





Control



Combined WSH



Clusters

Combined WSH

Control

Compounds

Combined WSH

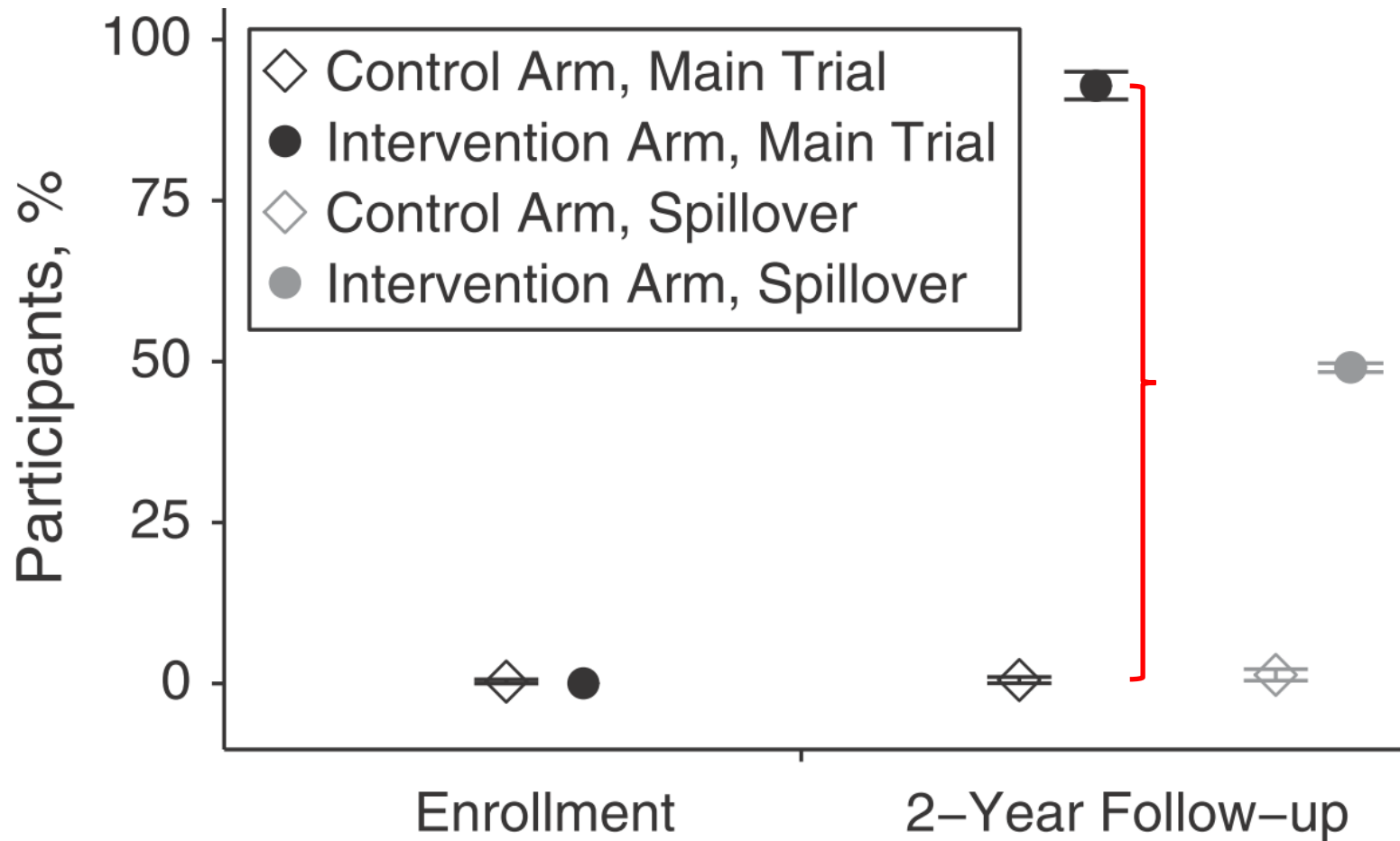
Control

Spillover

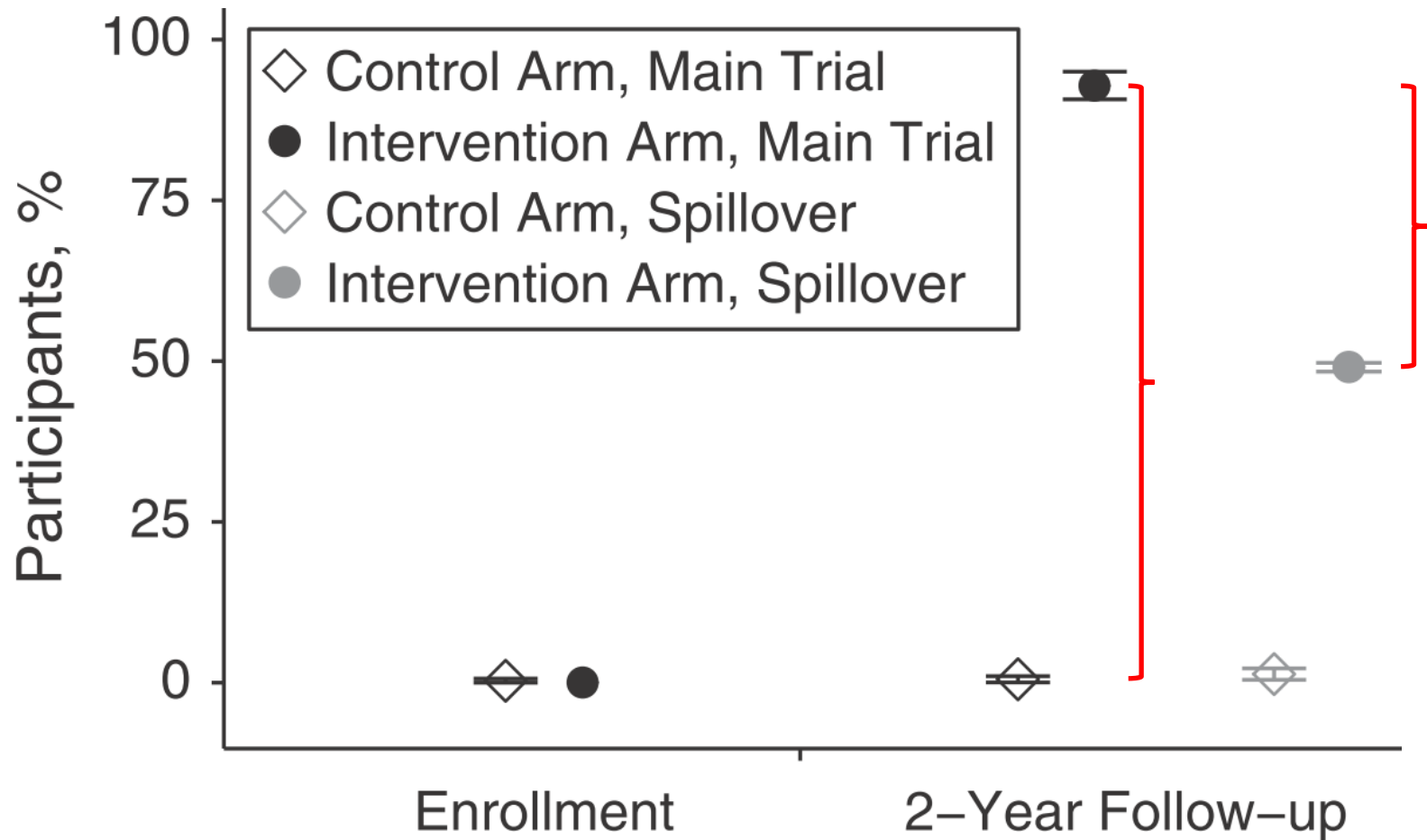
0 100 200 300 400 m



Efekt rozlania (spillover effect)



Efekt rozlania (spillover effect)



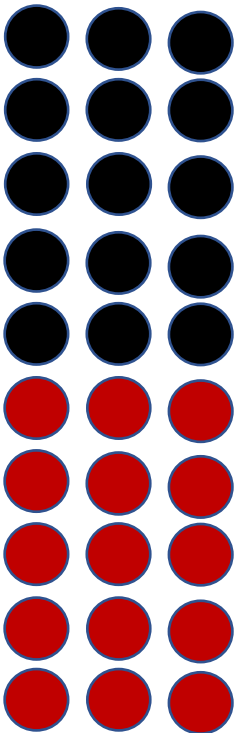
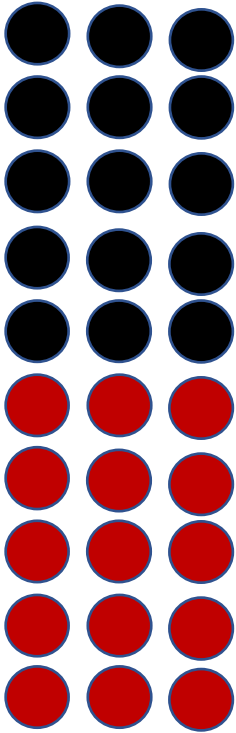
Skutki utraty uczestników attrition or non-compliance effect

eksperymentalna

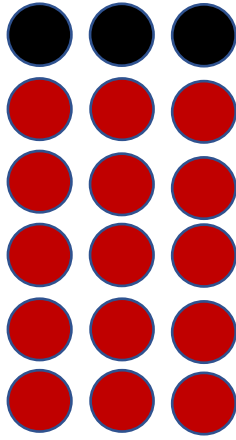
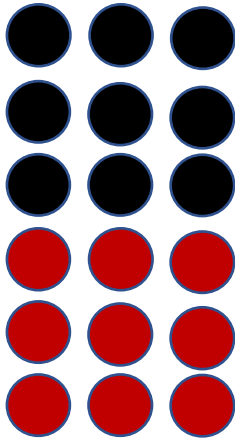
kontrolna

eksperymentalna

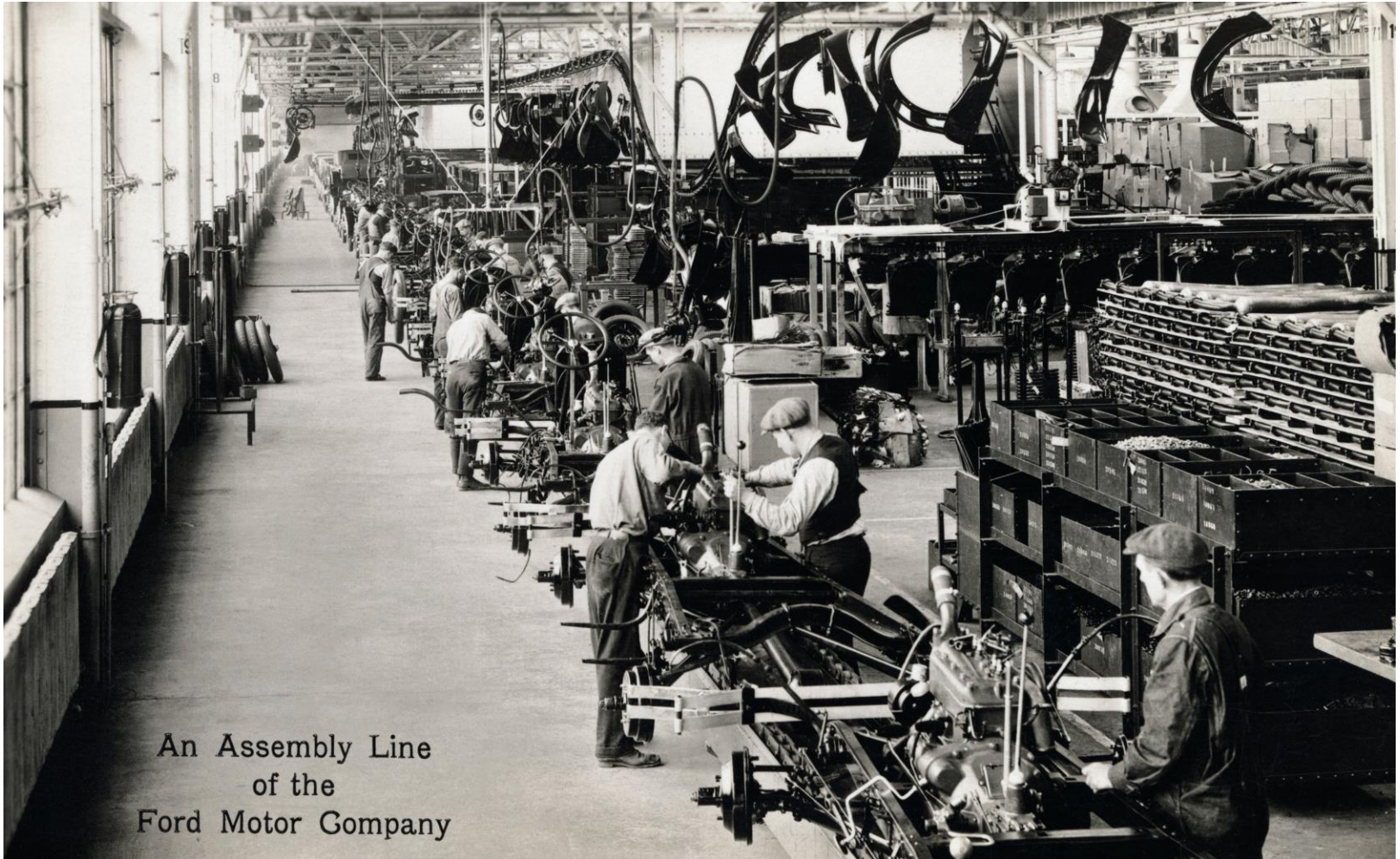
kontrolna



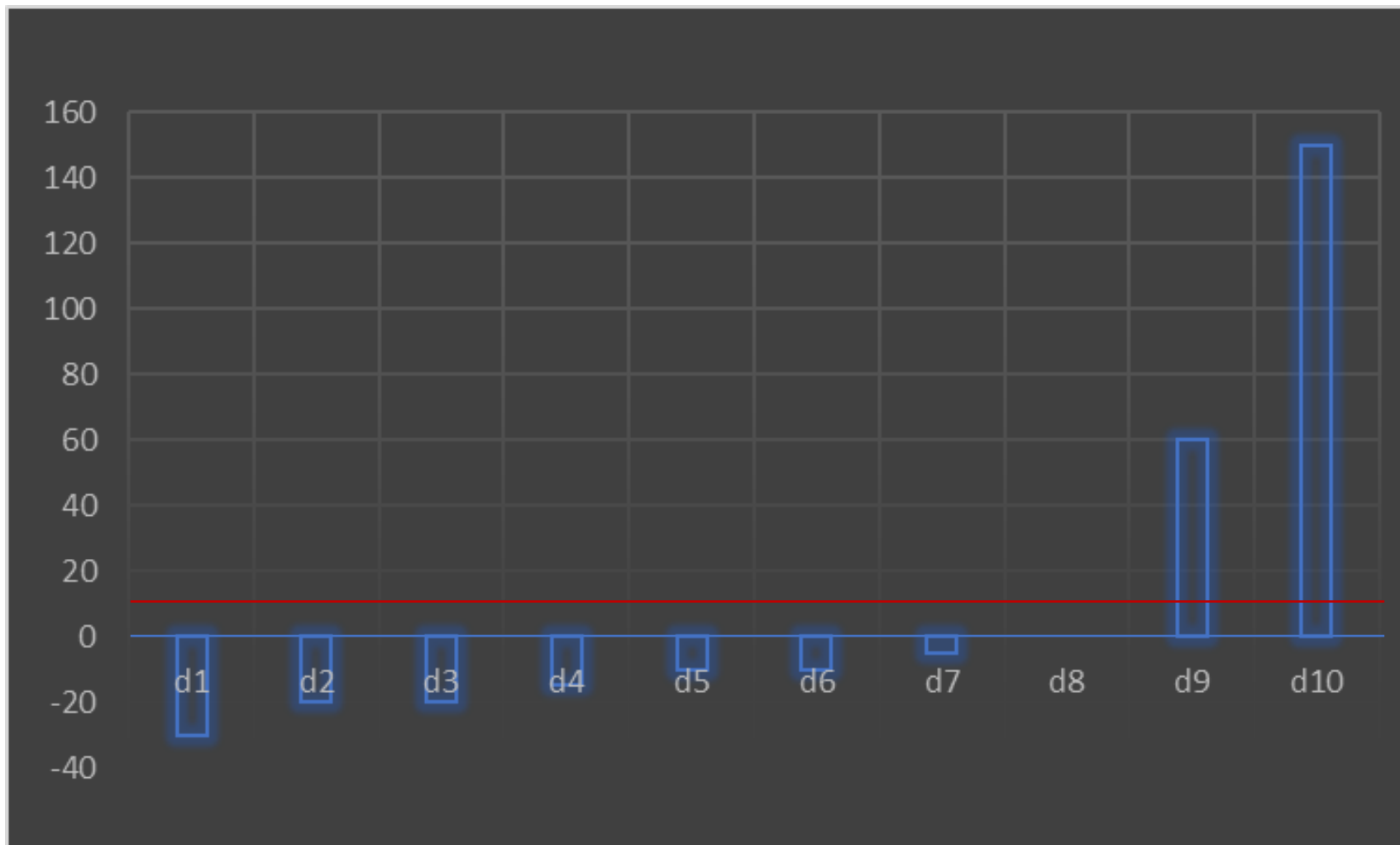
interwencja



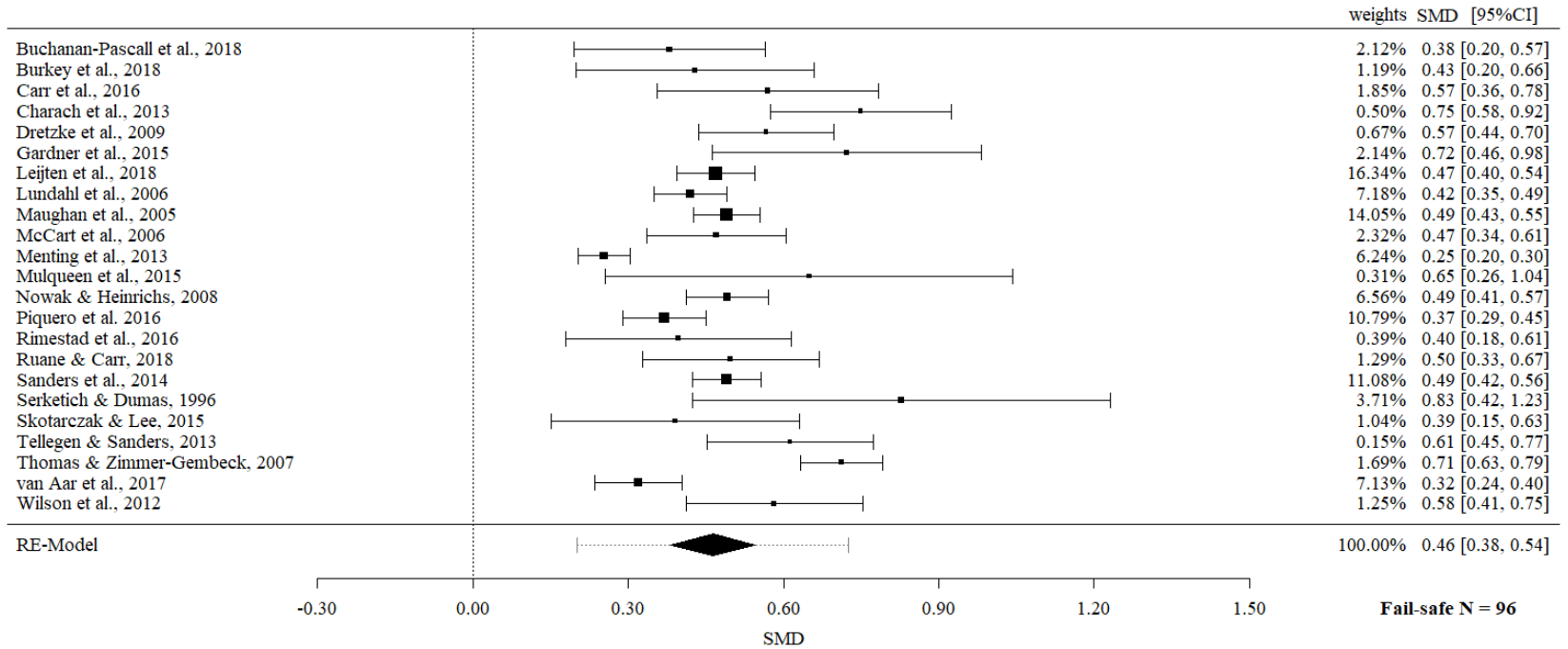
Efekt Hawthorne



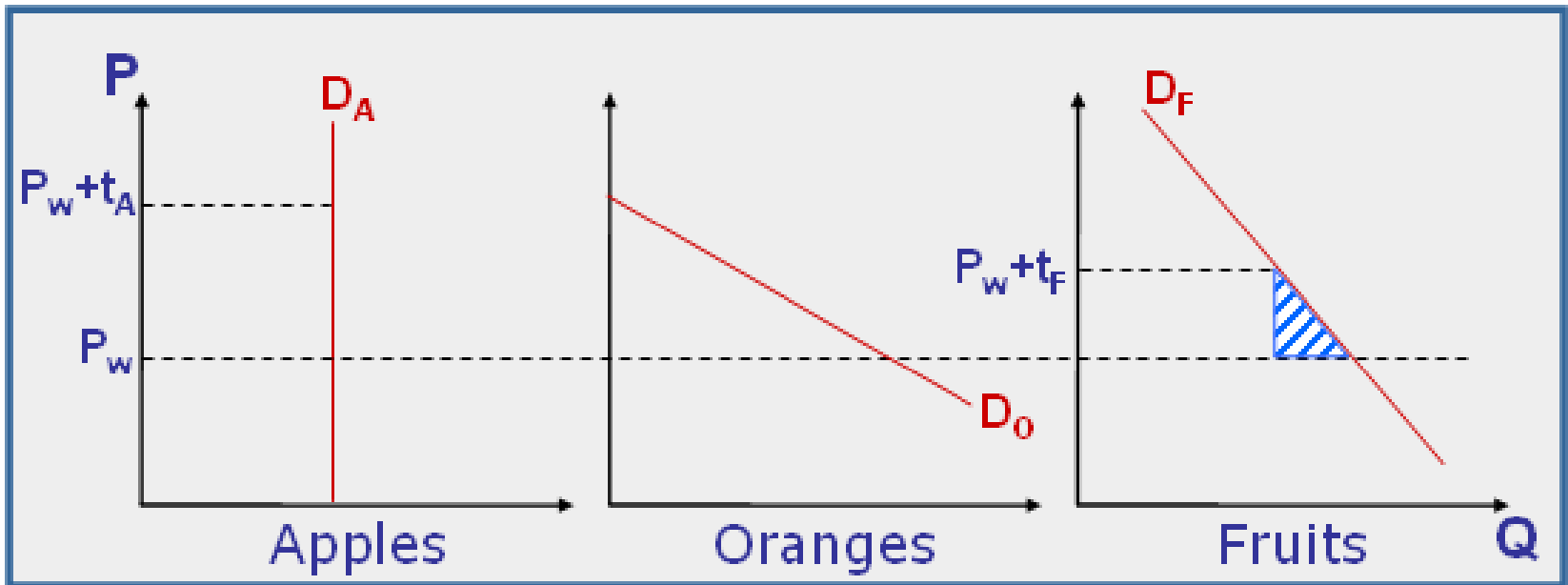
Efekt ušredniana



Problemy z generalizacją



Efekty skali



Epizod V

Atak klonów



1. Homo oeconomicus jako hydraulik



Nudging Farmers to Use Fertilizer: Theory and Experimental Evidence from Kenya¹

By ESTHER DUFLO, MICHAEL KREMER, AND JONATHAN ROBINSON²

We model farmers as facing small fixed costs of purchasing fertilizer and assume some are stochastically present biased and not fully sophisticated about this bias. Such farmers may procrastinate, postponing fertilizer purchases until later periods, when they may be too impatient to purchase fertilizer. Consistent with the model, many farmers in Western Kenya fail to take advantage of apparently profitable fertilizer investments, but they do invest in response to small, time-limited discounts on the cost of acquiring fertilizer (free delivery) just after harvest. Calibration suggests that this policy can yield higher welfare than either laissez-faire policies or heavy subsidies. (JEL Q13, Q12, Q16, Q18)

*PSYCHOLOGY AND DEVELOPMENT: THEORY
AND EXPERIMENTAL EVIDENCE*[†]

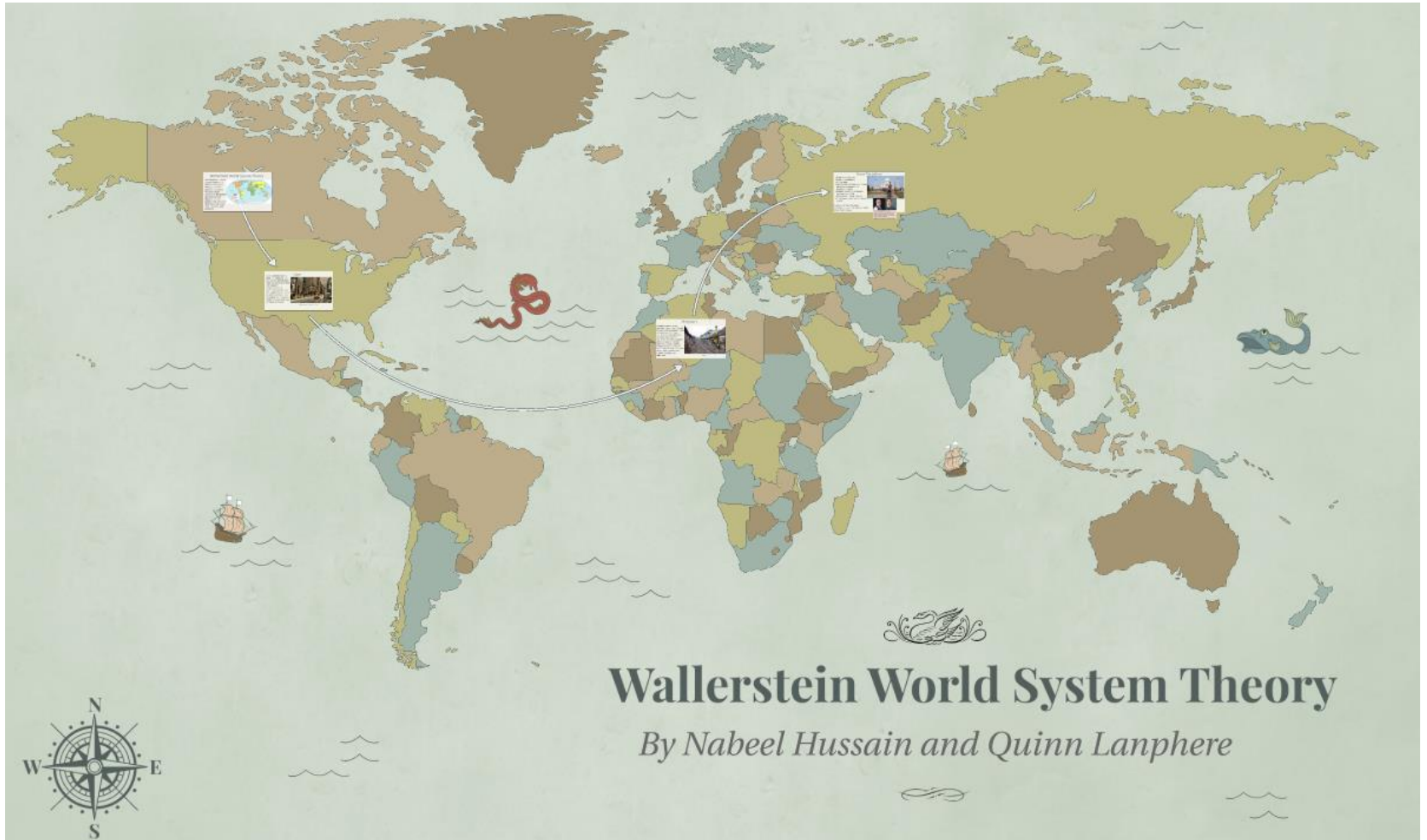
How High Are Rates of Return to Fertilizer?
Evidence from Field Experiments in Kenya

By ESTHER DUFLO, MICHAEL KREMER, AND JONATHAN ROBINSON*

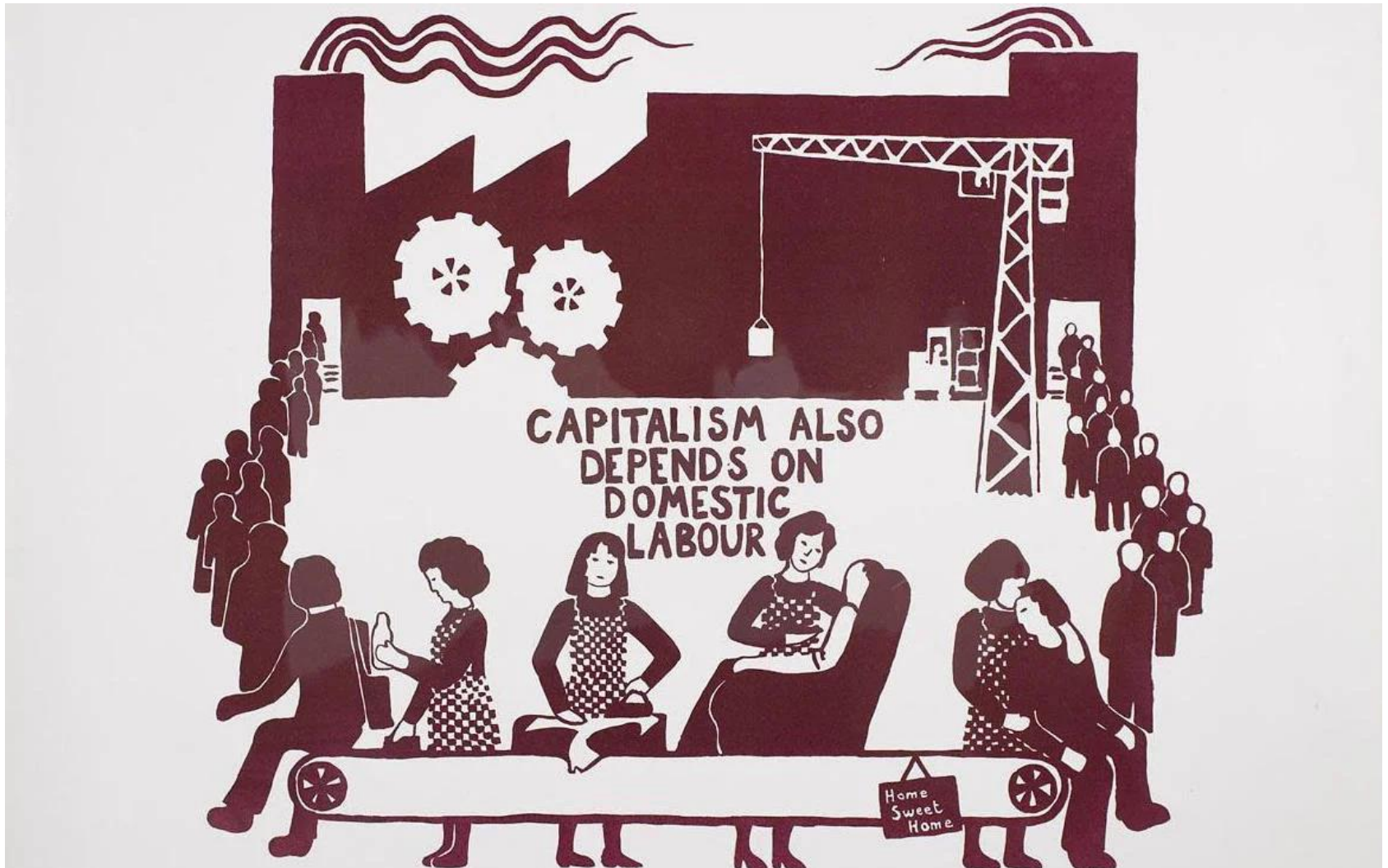
The idea that peasant farmers are rational profit maximizers has been a staple of development economics since Theodore Schultz (1964). It has also been influential in shaping policy. For example, agricultural experts have stressed the importance of fertilizer use in raising agricul-

subsidies, in part because of fiscal constraints, corruption, and inefficiency in the administration of fertilizer subsidies, but also because of a belief among economists that farmers would choose to use inputs that actually raised profits in real-world conditions. Yet critics have

Ekonomia instytucjonalna, historia gospodarcza



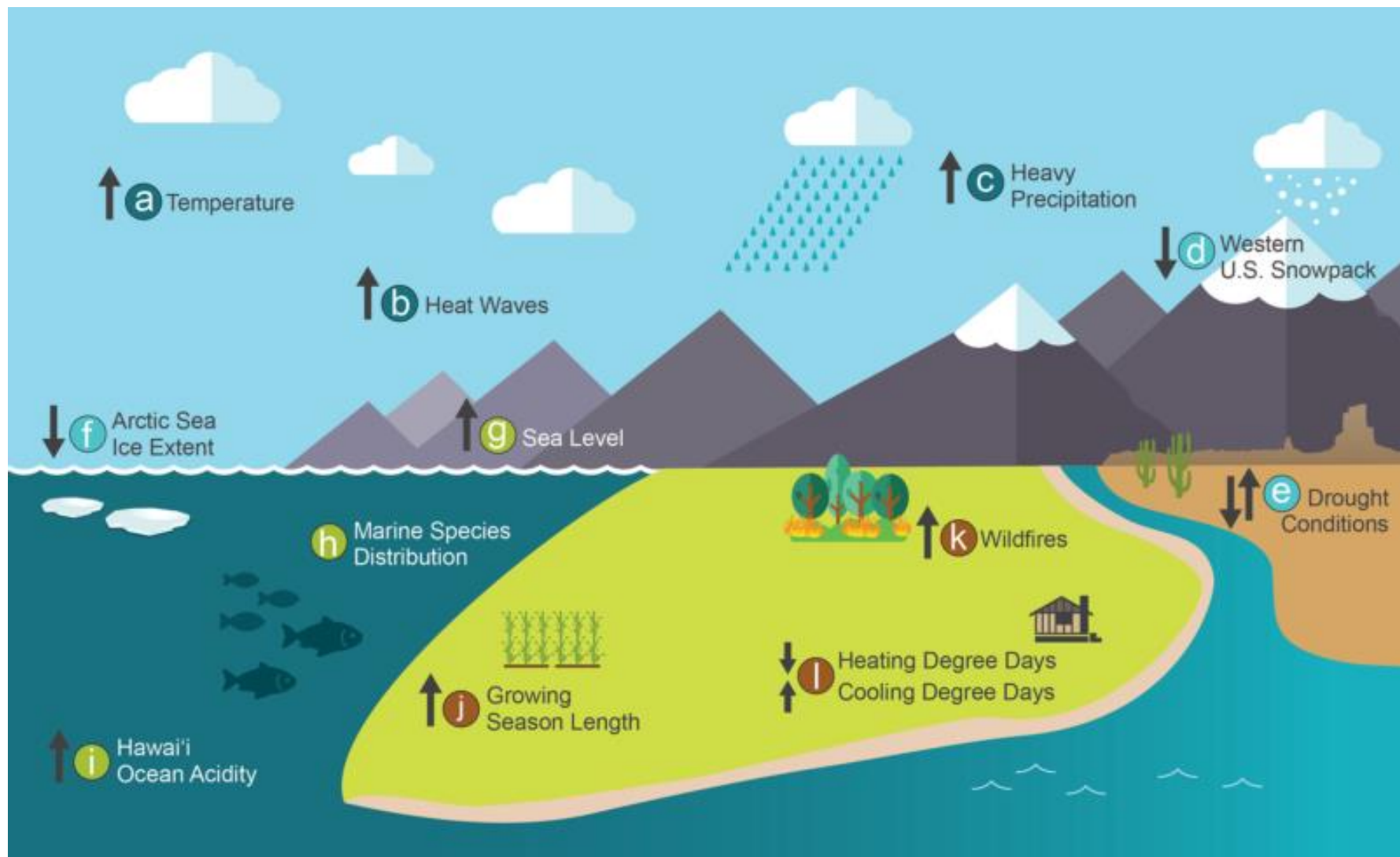
Ekonomia feministyczna



Antropologia (ekonomiczna, rozwoju)



Ekonomia ekologiczna, systemów, złożoności



2. Przemysłowa dobroczynność i małe pytania

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Fighting poverty is big business. But who profits the most?

POVERTY, INC.



Długość projektów badawczych pierwszej i drugiej fali RCT

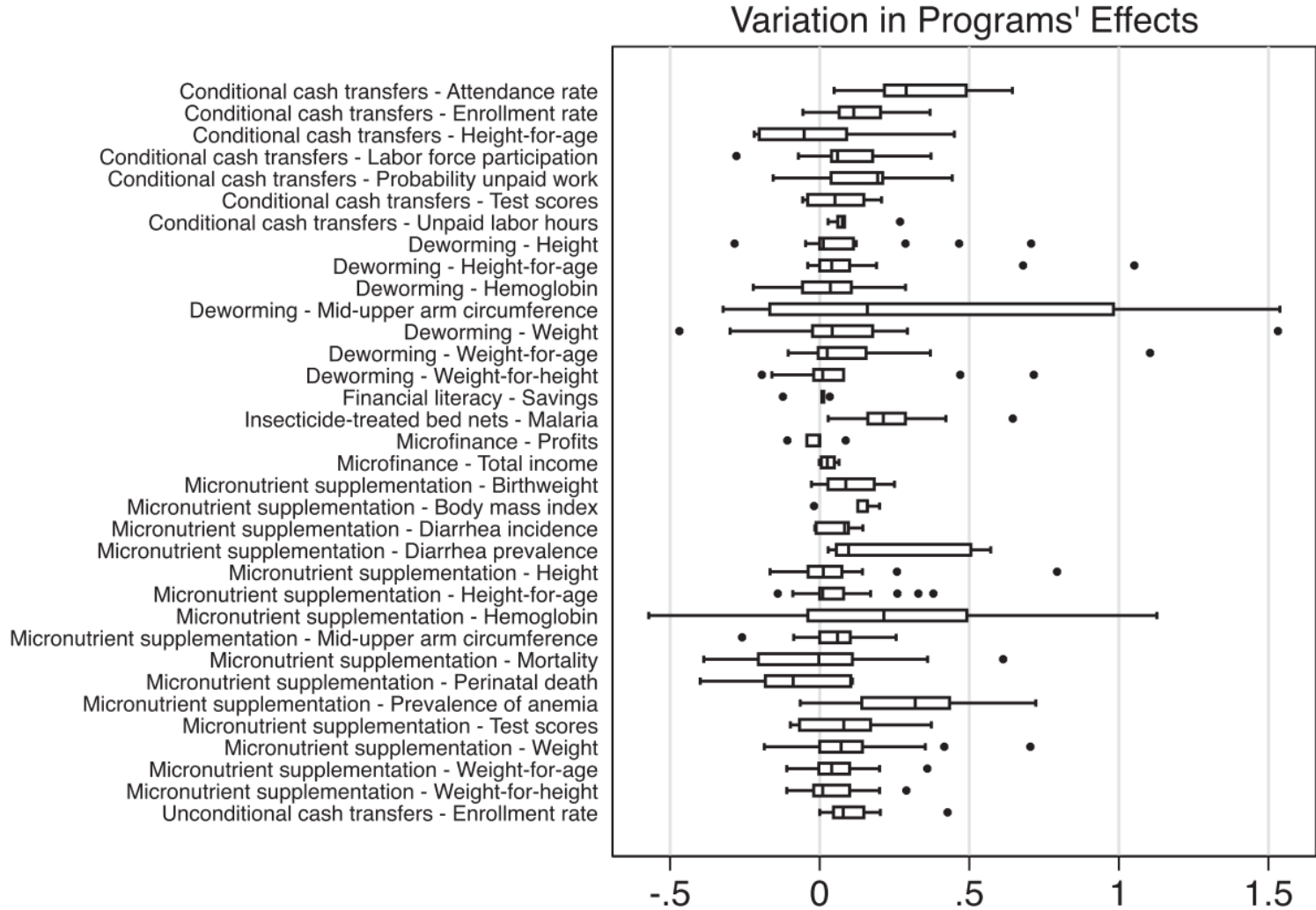
Table 1

Duration of Intervention in First and Second Waves of RTCs.

	First Wave (%)	Second Wave (%)
1 month or less	4.9	52.6
2–12 months	31.7	8.8
1 year or more	63.4	38.6



Problemy z generalizacją



3. Własne imperium



Publikacje ze współautorami „z południa” i spoza ekonomii

	'Southern' Coauthor	Non-economist Coauthor	
	All Dev.	All Dev.	Gen. Dev.
RCT Paper	0.036** (0.015)	0.026*** (0.007)	0.007 (0.013)
R ²	0.002	0.005	0.000
Observations	2960	2960	680
Mean Dep. Var.	0.062	0.012	0.015
Number RCTs	286	286	97

Search



Front Matter (pp. i-vi)

Six Randomized Evaluations of Microcredit: Introduction and Further Steps

Abhijit Banerjee, Dean Karlan and Jonathan Zinman

(pp. 1-21)

The Miracle of Microfinance? Evidence from a Randomized Evaluation

Abhijit Banerjee, Esther Duflo, Rachel Glennerster and Cynthia Kinnan

(pp. 22-53)

The Impacts of Microcredit: Evidence from Ethiopia

Alessandro Tarozzi, Jaikishan Desai and Kristin Johnson

(pp. 54-89)

The Impacts of Microfinance: Evidence from Joint-Liability Lending in Mongolia

Orazio Attanasio, Britta Augsburg, Ralph De Haas, Emla Fitzsimons and Heike Harmgart

(pp. 90-122)

Estimating the Impact of Microcredit on Those Who Take It Up: Evidence from a Randomized Experiment in Morocco

Bruno Crépon, Florencia Devoto, Esther Duflo and William Parienté

(pp. 123-50)

Kilka pytań zamiast zakończenia

- Czy RCT jest nową metodą?
- Czy RCT jest złotym standardem?
- Czy ekonomista powinien tłumaczyć się z faktu że jest ekonomistą?
- Czy zadawanie małych pytań jest złe?
- Czy Nobliści udoskonaliли RCT?
- Czy Nobliści wnieśli świeżość do dyscypliny?

Warto przeczytać

Bédécarrats, F., Guérin, I., & Roubaud, F. (2019). All that Glitters is not Gold. The Political Economy of Randomized Evaluations in Development. *Development and Change*, 50(3), 735–762.

Buttler, D., Szambelańczyk, J., (2020). Eksperymentalne podejście do łagodzenia ubóstwa. Nagroda Banku Szwecji im. Alfreda Nobla w 2019 r.: Esther Duflo, Abhijit Banerjee, Michael Kremer, *Ekonomista*, (1), 126–14

Deaton, A., Cartwright, N. (2018). Understanding and misunderstanding randomized controlled trials. *Social Science & Medicine*, 210, 2–21.

Kabeer, N. (2020). ‘Women’s Empowerment and Economic Development: A Feminist Critique of Storytelling Practices in “Randomista” Economics.’ *Feminist Economics* 26 (2): 1–26.

Kvangraven, I. H. (2020). Nobel Rebels in Disguise—Assessing the Rise and Rule of the Randomistas. *Review of Political Economy*, 32(3), 305–341.