

PÓS-GRADUAÇÃO – Ementa de disciplina
Mestrado e Doutorado em Economia

DISCIPLINA: Microeconomia Empírica SIGLA: MEE	CÓDIGO: MDPTEC070
PROFESSOR: Luis Henrique Bertolino Braido	CARGA HORÁRIA: 40h CRÉDITOS: 4
OBRIGATÓRIA: <input type="checkbox"/> SIM <input checked="" type="checkbox"/> NÃO	CURSO: <input type="checkbox"/> M <input type="checkbox"/> D <input checked="" type="checkbox"/> MD
PRÉ-REQUISITO: Não há	
ÁREA DE CONCENTRAÇÃO: TEORIA ECONÔMICA	
<p>EMENTA</p> <p>Curso de Microeconomia Empírica</p> <p>Este curso aborda brevemente a discussão metodológica que embasa o uso de testes empíricos em diferentes áreas de conhecimento; apresenta um conjunto de métodos econométricos disponível a realização de tais testes em economia; e descreve uma seleção de artigos que testam diferentes teorias microeconômicas.</p> <p>Parte I: Princípios Gerais</p> <ol style="list-style-type: none"> 1. Filosofia da Ciência e Método Científico <ol style="list-style-type: none"> 1.1. Pré-Modernismo: Classicismo, Escolástica, Iluminismo, Empirismo Britânico, Romantismo, Idealismo Alemão, Positivismo 1.2. Modernismo: Popper, Friedman, Kuhn, McCloskey e Sims 1.3. Pós-Modernismo 2. Algumas Técnicas Econométricas <ol style="list-style-type: none"> 2.1. Handout 1: Cross Section <ol style="list-style-type: none"> 2.1.1. Variável Aleatória 2.1.2. Regressão Linear: Consistência e Eficiência 2.1.3. Inferência Estatística com Heterocedasticidade e Correlação de Resíduos 2.1.4. Amostragem Complexa 2.2. Causalidade <ol style="list-style-type: none"> 2.2.1. Viés de Seleção, Variável Instrumental e Experimento Natural 2.2.2. Seleção de Amostra e <i>Attrition</i> 2.3. Handout 2: Séries Temporais 3. Teorias do Comportamento Humano e o Individualismo Metodológico <ol style="list-style-type: none"> 3.1. Psicologia: Mentalismo e Comportamentalismo 3.2. Sociologia: Coletivismo 3.3. Economia: Racionalismo Utilitarista 	

Parte II: A Tradição Competitiva

4. Teoria do Consumidor
 - 4.1. Preferência e Demanda Individual
 - 4.2. Família e Alocação do Tempo
 - 4.3. Testes Empíricos à Matriz de Slutsky
 - 4.4. Agregação e Estimação da Demanda Agregada
5. Teoria da Firma
 - 5.1. A Natureza da Firma
 - 5.2. Minimização de Custos
 - 5.3. Testes Empíricos e Estimação da Demanda Condicional de Fatores
6. Equilíbrio Geral
 - 6.1. Resultados Gerais: Existência, 1º e 2º Teoremas do Bem Estar
 - 6.2. Falhas de Mercado Clássicas: Bens Públicos e Externalidades
 - 6.3. Aplicações a Finanças: Mercados Completos
 - 6.3.1. Divisão de Risco e Apreçamento de Ativos
 - 6.3.2. Testes Empíricos à Previsão de Seguro Pleno
 - 6.3.3. Estimação do CCAPM
 - 6.3.4. Estimação do Fator Estocástico de Desconto
 - 6.4. Mercados Incompletos, Inovação Financeira e Inadimplência

Parte III: Iterações Estratégicas e Mercados Não Competitivos

7. Teoria dos Jogos
8. Informação Assimétrica
 - 8.1. Risco Moral
 - 8.2. Seleção Adversa
9. Leilões e Organização Industrial

OBJETIVOS

Desenvolver habilidades para pesquisa empírica em economia

BIBLIOGRAFIA

Algumas Leituras Selecionadas

Metodologia

- Rubin, Donald B. (1979). "Using Multivariate Matched Sampling and Regression Adjustment to Control Bias in Observational Studies," *Journal of the American Statistical Association* 74, 318-328.

- Hansen, Lars P. and Heckman, James J. (1996). "The Empirical Foundations of Calibration," *Journal of Economic Perspectives* 10, 87-104.
- Kydland, Finn E. and Prescott, Edward C. (1996). "The Computational Experiment: An Econometric Tool," *Journal of Economic Perspectives* 10, 69-85.
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- **McCloskey, D.N. (1983). "The Rhetoric of Economics," *Journal of Economic Literature* 21, 481-517.
- Russell, Bertrand (1959). "História do Pensamento Ocidental."
- *Sims, Christopher A. (1996). "Macroeconomics and Methodology," *Journal of Economic Perspectives* 10, 105-120.

Algumas Técnicas Econométricas

Seleção Amostral, Attrition, Amostragem Complexa e Viés de Seleção

- Binder, D.A. (1983). "On the Variances of Asymptotically Normal Estimators from Complex Surveys." *International Statistical Review*, 51, 279-292.
- Hansen, Lars P. (1982). "Large Sample Properties of Generalized Method of Moments Estimators." *Econometrica*, 50(4), 1029-54.
- **Heckman, James (1979). "Sample Selection Bias as a Specification Error," *Econometrica* 47, 153-162.
- *Heckman, James (2001). "Micro Data, Heterogeneity, and the Evaluation of Public Policy: Nobel Lecture," *JPE* 109 (4), 673-748.
- *Imbens, Guido M., Jeffrey M. Wooldridge (2008). "Recent Developments in the Econometrics of Program Evaluation," NBER Working Paper Series, <http://www.nber.org/papers/w14251>
- Nascimento Silva, Pedro L., Pessoa, Djalma G.C. e Lila, Mauricio F. "Análise Estatística de Dados da PNAD: Incorporando a Estrutura do Plano Amostral." IBGE.
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- *Wooldridge, Jeffrey M. (2006). "Cluster-Sample Methods in Applied Econometrics: An Extended Analysis," Mimeo, Michigan State University.

Teoria do Consumidor

- *Becker, Gary (1965). "A Theory of Allocation of Time," *Economic Journal*, 75 (299), 493-517.
- Braido, Luis H.B., Pedro Olinto, Helena S Perrone (2011). "Gender Bias in Intrahousehold Allocation: Evidence from an Unintentional Experiment," *Review of Economics and Statistics*, forthcoming.
- Browning, Martin, François Bourguignon, Pierre-André Chiappori, and Valérie Lechene (1994). "Income and Outcomes: A Structural Model of Intrahousehold Allocation." *Journal of Political Economy*, 102 (6), 1067-1096.
- **Browning, Martin, and Pierre-André Chiappori (1998). "Efficient Intra-Household Allocation: A General Characterization and Empirical Tests." *Econometrica*, 66 (6), 1241-1278.
- Pezzin, Liliana E. and Barbara S. Schone (1997). "The Allocation of Resources in Intragenerational Households: Adult Children and Their Elderly Parents." *American Economic Review Papers and Proceedings*, 87 (2), 460-464.

Teoria da Firma

- *Coase, Ronald (1937). "The Nature of the Firm," *Economia*, 4 (16), 386-405.
- **Pencavel, John and Ben Craig (1994). "The Empirical Performance of Orthodox Models of the Firm: Conventional Firms and Worker Cooperatives," *JPE*, 102 (4), 718-744.

Equilíbrio Geral

- Alvarez, Fernando, Jermann, Urban (2000). "Efficiency, Equilibrium, and Asset Pricing with Risk of Default," *Econometrica*, 68 (4), 775-797.
- Bansal, Ravi and Yaron, Amir (2004). "Risk for the long run: A potential resolution of asset pricing puzzles," *Journal of Finance*, LIX (4), 1481-1509.
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- [Campbell, Cochrane \(1999\). "By force of habit: a consumption based explanation of aggregate Stock market Behavior", *Journal of Political Economy*.](#)
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- [Epstein, L., Zin, S. \(1989\). "Substitution, Risk Aversion, and the Temporal Behavior of Consumption and Asset Returns: A Theoretical Framework," *Econometrica*, 57, 937-968.](#)
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- Kehoe, Timothy J., Levine, David K. (1993). "Debt Constrained Asset Markets," *Review of Economic Studies*, 60, 865-88.
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Teoria dos Jogos

- Braidó, Luis H.B. and Ledo, Bruno A.C. (2013). "Dynamic Price Competition in Auto-Insurance Brokerage," working paper, FGV/EPGE.
- Chiappori, P.A., Levitt, S., Groseclose, T. (2002). "[Testing Mixed Strategy Equilibria When Players Are Heterogeneous: The Case of Penalty Kicks in Soccer.](#)" *American Economic Review*, 92 (4), 1138-1151.

Teoria dos Contratos

Teoria:

- Holmstrom, Bengt and Paul Milgrom (1987). "Aggregation and Linearity in the Provision of Intertemporal Incentives," *Econometrica*, 55 (2), 303-328.
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Tenancy:

- Akerberg and Botticini (2002). "Endogenous Matching and the Empirical Determinants of Contract Form" *Journal of Political Economy*.
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Insurance:

- Cardon and Hendel (2001). "Asymmetric Information in Health Insurance: Evidence from the National Medical Expenditure Survey," *Rand Journal of Economics* 32, 408-427.
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Organização Industrial

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