

计量史学:方法与应用

(2012-2013 秋季)

上海财经大学 经济史学系

时间: 每周一 13:20-16:10

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答疑时间: 每周三 14:00-17:00

课程描述

本课程为经济史专业高年级研究生课程。该课程开设的目的主要表现在两个方面: 一是为修课的学生提供一个了解经济史、发展经济学前沿研究的机会; 二是希望通过该课程的学习和训练培养学生利用现代经济学方法对中国历史上重大的社会经济问题进行分析, 并且从历史视角对经济学中的经典理论进行讨论和拓展。

本课程的核心内容将分为两部分: 第一部分主要侧重对现代计量经济学实证策略及识别方法进行介绍与回顾, 这些方法包括工具变量法 (IV)、双重差分模型 (DID)、最小矩估计 (GMM) 等; 第二部分是通过阅读经典论文及最新研究成果的研读, 了解这些计量方法如何在经济史领域应用。这些文献的研究范围包括文明起源、文化整合与冲突、疾病与经济发展、空间计量与市场整合、历史事件对经济发展的长期影响等。这里希望通过对这些文献的学习, 使选课学生不仅可以熟练掌握现代经济学方法在经济史领域的应用, 同时为高年级研究生完成学位论文选题及写作等提供相应的引导和训练。

课程模式及要求

本课程的授课方式将采用教师讲授、学生讨论和学生报告三种形式。因此, 为了更好地达到预期课程设计目的, 需要修课的学生已具备研究生水平的微观经济学、宏观经济学及计量经济学等相关知识。

考核方法

本课程考核主要包括四部分。

第一部分, 在每堂课之前, 修课的学生须提交一个有关当堂课程阅读文献的学习笔记。内容包括阅读文献的主要观点、发现以及存在的问题等。学习笔记必须在课程前一天中午之前通过邮件发送到任课教师(li.nan@mail.shufe.edu.cn)处, 以方便任课教师在课前修改和课上及时反馈信息。任课老师将会根据学习笔记内容质量的高低给出相应的分数。该分数约占课程总分数的 20%。

第二部分, 修课的学生需要从阅读文献目录中选择一篇自己感兴趣的文章撰写审稿报告。讨论文章的优缺点并且指出该文章可以改进的地方。该报告占课程分数的 10%。

第三部分, 在本学期期中 (11 月 5 日), 修课学生必须完成根据自己的研究兴趣选择研究题目并撰写相应研究计划 (Research Proposal)。研究计划内容至少包括研究题目、研究动机、研究设计、数据来源、初步发现等。该研究计划的成绩占课程总分数的 15%。

第四部分, 55%的考核主要通过修课学生自选题目的学年论文和与之相应的口头报告来实现。团队研究不被鼓励, 特别是高年级研究生。我们将留出 3-4 周的课程来给修课的学生口头报告和讨论自己的研究。因此, 希望修课学生至少在期中就可以确定自己的研究题目和

内容，并且形成一个初步的研究计划跟任课老师进行讨论交流。最后，一篇包括图表以及参考文献的完整的学年论文（中文 1.5 倍行距，页数不少于 10 页）需要被提交，任课教师将根据此最终给出分数。

课程内容及阅读材料

本课程不需要专门的教科书。背景文献以下用 (B) 表示；必读文献用 “*” 标出；选读内容用 (O) 表示。

第一部分：课程简介

● 专题 1：导论：计量史学与新经济史

阅读文献

- * Goldin, Claudia. 1995. “Cliometrics and the Nobel,” *Journal of Economic Perspectives*, 9 (2): 191-208.
- * Nunn, Nathan. 2009. “The Importance of History for Economic Development,” *Annual Review of Economics*, 1(1): 65-92.
- * North, D. C. 1994. “Economic Performance through Time.” *American Economic Review*, 84 (3): 359-68.
- * McCloskey, Donald N., 1976. “Does the Past Have Useful Economics?” *Journal of Economic Literature* 14 (2): 434-61.
- (O) Lyons, John, Lou Cain, and Sam Williamson. 2009. “Cliometrics,” *EH. Net Encyclopedia*, edited by Robert Whaples. URL <http://eh.net/encyclopedia/article/lyons.miami.usa>.

第二部分：历史数据库的建立与实证方法

● 专题 2：历史文书整理与数据库建立

阅读文献（略）

● 专题 3：如何让回归更有意义

阅读文献

- * Angrist, Joshua D., David M. Blau, Armin Falk, Jean-Marc Robin, and Christopher R. Taber. 2006. “How to do Empirical Economics.” *Investitaciones Economicas*. 30 (2): 179-206.
- * King, Gary, Robert O. Keohane and Sidney Verba. 1994. “Causality and Causal Inference.” Chapter 3, *Designing Social Inquiry: Scientific Inference in Qualitative Research*, Princeton, New Jersey: Princeton University Press.
- * Holland, Paul W., 1986. “Statistics and Causal Inference.” *Journal of the American Statistical Association* 81 (396): 945-60.

● 专题 4：实证策略及识别方法 (I)

阅读文献

1. 缺失变量问题（双胞胎数据）

- * Ashenfelter, Orley, and Alan Krueger. 1994. “Estimates of the Economic Return to Schooling from a New Sample of Twins.” *American Economic Review* 84 (5):1157- 73.
- (O) Zhang, Junsen, Pak-Wai Liu, and Linda Yung. 2007. “The Cultural Revolution and Returns to Schooling in China: Estimates Based on Twins.” *Journal of Development Economics* 84: 631-9.

2. 双重差分模型 (Differences-in-Differences)

- * Card, David, and Alan B. Krueger. 2000. “Minimum Wages and Employment: A Case Study of the Fast-Food Industry in New Jersey and Pennsylvania: Reply.” *American Economic Review*, 90 (5): 1397-1420.
- * Qian, Nancy. (2008). “Missing Women and the Price of Tea in China: The Effect of Sex-Specific Earnings on Sex Imbalance.” *Quarterly Journal of Economics* 123(3): 1251-85.
- (B) Bertrand, Marianne, Esther Duflo, and Sendhil Mullainathan. 2004. “How Much Should We Trust Differences-in-Differences Estimates?” *Quarterly Journal of Economics* 119 (1): 249-75.

● 专题 5: 实证策略及识别方法 (II)

阅读文献

3. 工具变量法 (IV)

- * Angrist, Joshua D., and Alan Krueger. 1991. "Does Compulsory School Attendance Affect Schooling and Earnings?" *Quarterly Journal of Economics* 106 (4): 979-1104.
 - * Miguel, Edward, Shanker Satyanath, and Ernest Sergenti. 2004. "Economic Shocks and Civil Conflict: An Instrumental Variables Approach." *Journal of Political Economy* 112(4): 725-53.
 - (B) Deaton, A., (2010). "Instruments, Randomization, and Learning about Development." *Journal of Economic Literature* 48: 424-455.
- ### 4. 动态面板数据 (GMM)
- * Li, Hongbin, and Junsen Zhang. 2007. "Do High Birth Rates Hamper Economic Growth?" *Review of Economics and Statistics* 89(1): 110-117.
 - (O) Acemoglu, Daron, Simon Johnson, James A. Robinson, and Pierre Yared. 2005. "From Education to Democracy?" *American Economic Association, Papers and Proceedings*, 95(2): 44-9.

第三部分: 计量史专题研究

● 专题 6: 文明起源与文化整合

阅读文献

- * Alesina, Alberto, Paola Giuliano, and Nathan Nunn. 2011. "On the Origins of Gender Roles: Women and the Plough." *Working paper*, Harvard University.
- * Ashraf, Quamrul, and Oded Galor. 2012. "The 'Out of Africa' Hypothesis Human Genetic Diversity and Comparative Economic Development," *American Economic Review*, forthcoming.
- * Ashraf, Quamrul and Stelios Michalopoulos. 2011. "The Climatic Origins of the Neolithic Revolution: Theory and Evidence." *Working paper*, William College.
- * Grosjean, Pauline. 2011. "The Weight of History on European Cultural Integration: A Gravity Approach." *American Economic Review, Papers and Proceedings* 101 (3): 504-8.

● 专题 7: 基础设施 (铁路) 与发展

阅读文献

- * Atack, Jeremy, Fred Bateman, Michael Haines, and Robert A. Margo. 2010. "Did Railroads Induce or Follow Economic Growth? Urbanization and Population Growth in the American Midwest, 1850-1860." *Social Science History* 34: 171-197.
- * Banerjee, Abhijit, Esther Duflo and Nancy Qian. 2009. "On the Road: Access to Transportation Infrastructure and Economic Growth in China." *Working Paper*, MIT.
- * Burgess, Robin, and Dave Donaldson. 2010. "Can Openness Mitigate the Effects of Weather Shocks? Evidence from India's Famine Era." *American Economic Review, Papers and Proceedings*, 100(2): 449-53.
- * Donaldson, Dave. 2010. "Railroads of the Raj: Estimating the Impact of Transportation Infrastructure." *Working Paper*, MIT.
- (O) Duflo, Esther and Pande, Rohini. 2007. "Dams." *Quarterly Journal of Economics* 122 (2): 601-646.
- (O) 李楠. 2010. "铁路发展与移民研究: 来自 1891-1935 年中国东北的自然实验证据", 《中国人口科学》(4): 54-66。

● 专题 8: 空间计量与近代市场整合

阅读文献

- * Keller, Wolfgang and Carol H. Shiue. 2007. "The Origin of Spatial Interaction." *Journal of Econometrics*, 140: 304-332.
- * Wolf, Nikolaus. 2009. "Was Germany Ever United? Evidence from Intra- and International Trade, 1885-1933." *Journal of Economic History*, 69: 846-881.
- * Shiue, Carol H. 2002. "Transport Costs and the Geography of Arbitrage in Eighteenth-Century China." *American Economic Review*, 92(5): 1406-1419.
- * Shiue, Carol H., and Wolfgang Keller. 2007. "Markets in China and Europe on the Eve of the Industrial Revolution." *American Economic Review*, 97(4): 1189-1216.
- (O) Mette, Ejrnæs and Karl Gunnar Persson. 2000. "Market Interaction and Transport Costs in France 1825-1903: A Threshold Error Correction Approach to the Law of One Price."

● **专题 9: 马尔萨斯假说、哥伦布交换与人口增长**

阅读文献

- * Ashraf, Quamrul, and Oded Galor. 2011. "Dynamics and Stagnation in the Malthusian Epoch." *American Economic Review*, 101 (5): 2003-41.
- * Nathan, Nunn and Nancy Qian. 2011. "The Potatoe's Contribution to Population and Urbanization: Evidence from A Historical Experiment." *Quarterly Journal of Economics*: 1-58.
- * Jia, Ruixue. 2012. "Weather Shock, Sweet Potatoes and Peasant Revolts in Historical China." *Working Paper*, IIES, Stockholm University.
- * Shiue, Carol H. 2008. "Human Capital and Fertility in Chinese Clans, 1300-1850." *Working Paper*, University of Colorado.
- (O) Chen, Shuo and James Kai-sing Kung. 2012. "The Malthusian Quagmire: Maize and Population Growth in China, 1500-1900" *Working Paper*, Fudan University.
- (O) Clark, Gregory and Neil Cummins. 2010. "Malthus to Modernity: England's First Fertility Transition, 1760-1800." *Working Paper*, University of California, Davis.
- (B) Nunn, Nathan, and Nancy Qian. 2010. "The Columbian Exchange: A History of Disease, Food, and Ideas." *Journal of Economic Perspectives* 24 (2): 163-88.

● **专题 10: 革命、战争与屠杀**

阅读文献

- * Acemoglu, Daron, Tarek A. Hassan, and James A. Robinson. 2011. "Social Structure and Development - A Legacy of the Holocaust in Russia." *Quarterly Journal of Economics*, 126(2), pp. 895-946.
- * Acemoglu, Daron, Davide Cantoni, Simon Johnson, and James A. Robinson. 2011. "The Consequences of Radical Reform: The French Revolution." *American Economic Review*, 101(7): 3286-3307
- * Bai, Ying and James Kai-sing Kung. 2011. "Climate Shocks and Sino-Nomadic Conflict." *Review of Economics and Statistics*, 93(3): 970-981.
- * Oster, Emily. 2004. "Witchcraft, Weather and Economic Growth in Renaissance Europe." *Journal of Economic Perspective*, Vol. 18, No. 1: 215-28.
- (O) Miguel, Edward. 2005. "Poverty and Witch Killing." *Review of Economic Studies* 72: 1153-72.

● **专题 11: 灾害、疾病及其影响**

阅读文献

- * Acemoglu, Daron, Simon Johnson. 2007. "Disease and Development: The Effect of Life Expectancy on Economic Growth." *Journal of Political Economy*, 115: 925-985.
- * Almond, Douglas. (2006). "Is the 1918 Influenza Pandemic Over? Long-Term Effects of in Utero Influenza Exposure in the Post-1940 U.S. Population." *Journal of Political Economy* 114(4): 672-712.
- * Bleakley, Hoyt. 2007. "Disease and Development: Evidence from Hookworm Eradication in the American South." *Quarterly Journal of Economics*: 73-117.
- * Chen, Yuyu and Li'an Zhou. 2007. "The Long-Term Health and Economic Consequences of the 1959-1961 Famine in China," *Journal of Health Economics*, vol. 26(4): 659-681.
- (O) Almond, Douglas, and Bhashkar Mazumder. 2005. "The 1918 Influenza Pandemic and Subsequent Health Outcomes: An Analysis of SIPP Data." *American Economic Review* 95(2): 258-62.
- (B) Acemoglu, Daron, James Robinson, and Simon Johnson. 2003. "Disease and Development in Historical Perspective." *Journal of the European Economic Association* 1 (2-3): 397-405.
- (B) McNeill, William Hardy. 1976. *Plagues and Peoples*. Garden City, NY: Anchor Press/Doubleday.
- (B) Diamond, J., 1997. *Guns, Germs, and Steel: the fates of human societies*. N. Y., New York: W.W. Norton.

● **专题 12: 人口流动与移民**

阅读文献

- * Bai, Nansheng, James Kai-sing Kung, and Yiu-fai Lee. 2011. "Human Capital, Migration, and 'Vent' for Surplus Rural Labor in 1930s' China: The Case of the Lower Yangzi." *Economic History Review*. 64 (1): 117-41.

- * Kung, James Kai-sing and Nan Li. 2011. "Commercialization as Exogenous Shocks: The Effect of the Soybean Trade and Migration in Manchurian Villages, 1895-1934". *Explorations in Economic History* 84 (4):568-89.
- * Putterman, Louis and David N. Weil. 2010. "Post-1500 Population Flows and The Long-run Determinants of Economic Growth and Inequality." *Quarterly Journal of Economics*, 125 (4): 1627-1682.
- * 李楠, 2012. "文化差异与移民: 文化因素对中国历史移民作用的考察(960-1982)," 工作论文, 上海财经大学, 经济史学系。
- (O) Williamson, Jeffrey G. and Timothy J. Hatton. 1994. "What Drove the Mass Migrations from Europe in the Late Nineteenth Century?" *Population and Development Review* 20 (3): 533-559.

● 专题 13: 宗教与经济发展

阅读文献

- * Becker and Woessmann. 2009. "Was Weber Wrong? A Human Capital Theory of Protestant Economic History". *Quarterly Journal of Economics* (5): 531-596.
- * Iyigun, Murat. 2008. "Luther and Suleyman." *Quarterly Journal of Economics*, 123 (4): 1465-1494.
- * Bai, Ying and James Kai-Sing Kung. 2011. "Diffusing Knowledge While Spreading God's Message: Protestantism and Economic Prosperity in China, 1840-1920." *Working Paper*, The Hong Kong University of Science and Technology.
- * Woodberry, R. 2012. "The Missionary Roots of Liberal Democracy." *American Political Science Review*, 106 (2): 244-74.
- (O) Barro, Robert J. and Rachel M. McCleary. 2003. "Religion and Economic Growth across Countries." *American Sociological Review*, 68: 760-781.
- (O) Noland, Marcus. 2005. "Religion and Economic Performance." *World Development* 33 (8): 1215-32.
- (B) McCleary, Rachel M. and Robert J. Barro. 2006. "Religion and Economy." *Journal of Economic Perspectives*, 20 (2): 49-72.
- (B) Weber, Max. (1930). *The Protestant Ethic and the Spirit of Capitalism*. London: Routledge.

● 专题 14: 制度、地理与经济绩效

阅读文献

- * Acemoglu, Daron, Simon Johnson, and James A. Robinson. (2001). "The Colonial Origins of Comparative Development: An Empirical Investigation". *American Economic Review* 91 (5): 1369-1401.
- * Banerjee, Abhijit, and Lakshmi Iyer. 2004. "History, Institutions, and Economic Performance: The Legacy of Colonial Land Tenure Systems in India" *The American Economic Review* 95(4): 1190-1213.
- * Easterly, William and Ross Levine. 2003. "Tropics, Germs, and Crops: How Endowments Influence Economic Development." *Journal of Monetary Economics* (50): 3-39.
- * Nunn, Nathan. and Diego Puga. 2012. "Ruggedness: The Blessing of Bad Geography in Africa." *Review of Economics and Statistics* 94 (1): 20-36.
- (B) Diamond, J., 1997. *Guns, Germs, and Steel: the fates of human societies*. N. Y., New York: W.W. Norton.

● 专题 15: 历史事件的长期影响

阅读文献

- * Comin, Diego, William Easterly and Erick Gong. 2010. "Was the Wealth of Nations Determined in 1000 B. C." *American Economic Journal: Macroeconomics* 2: 65-97.
- * Dell, Melissa. 2010. "The Persistent Effects of Peru's Mining Mita." *Econometrica*, 78 (6): 1863-903.
- * Nunn, Nathan. 2008. "The Long-term Effects of Africa's Slave Trades." *Quarterly Journal of Economics*: 139-76.
- * Michalopoulos, Stelios and Elias Papaioannou. 2011. "The Long-run Effects of the Scramble for Africa." *NBER Working paper* 17620.
- (O) Feyrer, J. D., and B. Sacerdote. (2009). "Colonialism and Modern Income: Islands as Natural Experiment." *Review of Economic Statistics*, 91 (5): 245-62.

• 专题 16: 语言、基因与姓氏

- * Clark, Gregory, Joseph Cummins and Brock Smith. 2010. "The Surprising Wealth of Pre-industrial England." *Working Paper*, University of California, Davis.
- * Desmet, Klaus, Ignacio Ortuno-Ortin, and Romain Wacziarg. 2012. "The Political Economy of Ethnolinguistic Cleavages." *Journal of Development Economics* 97: 322-38.
- * Michalopoulos, Stelios. 2012. "The Origins of Ethnolinguistic Diversity." *American Economic Review* 102 (4): 1508-39.
- * Spolaore, Enrico and Romain Wacziarg. 2009. "The Diffusion of Development." *Quarterly Journal of Economics*: 469-529.
- (O) Falck, Oliver., Stephan Heblich, Alfred Lameli, and Jens Sudekum. 2012. "Dialects, Cultural Identity, and Economic Exchange." *Journal of Urban Economics* 27: 225-39.
- (O) Kung, Kai-sing James and Nan Li. 2012. "The Diffusion of Cultural Traits: Migration and Human Capital in Late Imperial China, 960-1643." *Working Paper*, The Shanghai University of Finance and Economics, Department of Economic History.
- (O) Ahlerup, Pelle, and Ola Olsson. 2012. "The Roots of Ethnic Diversity." *Journal of Economic Growth* 17: 71-102.