

ECON 31000 1 - Empirical Analysis I - Instructor(s) ,Azeem Shaikh

Project Title: Graduate Course Feedback - Autumn 2022

Number Enrolled: **49** Number of Responses: **26**

Report Comments

Opinions expressed in these evaluations are those of students enrolled in the specific course and do not represent the University.



Creation Date: Monday, January 9, 2023

Please review and evaluate your work in this course overall.

Comments

Good but hard.

I found this course very difficult (as will obviously show through the rest of this review). I found the way things were framed quite esoteric and thought there was a huge amount of prior mathematical knowledge assumed which is unreasonable for a first year course. Had there been more time, it would have been easier to try to make up these gaps in my knowledge but given how quickly the semester goes and how much work there is, I found it very difficult to catch up. A suggestion would be at the end of each lecture when it says "lecture x ends approximately here" there could be a small comment which says "this lecture assumed you knew x, y, z and here are some resources to get familiar and/or see it for the first time".

This was an excellent course – one of the best I have ever taken. Azeem is a great teacher. The material and problem sets are extremely relevant and they were presented in a rigorous way.

I worked really hard for this course, and I came away with a stronger understanding of the fundamentals of econometrics. The difficulty and the pace of the class increasingly elevated as the quarter went on. In particular, the problem sets became longer and longer, and I wish I knew this so I was better prepared. Due to the time–consuming problem sets, I felt as though I wasn't able to reflect on the material appropriately. What I would do differently if I were to take the class again is write a summary of what I learned from each question on the problem set.

Generally the course is useful, but it was hard to track if we were understanding the material well enough (given the homework is not graded). Having two midterms would have be beneficial, even if it comes at the cost of less time spent on a few of the proofs.

Amazing course. Azeem is a great professor. Extremely proficient and helpful. Lectures are very helpful. Course content is interesting and useful!

The best class in Econometrics I've taken. The class is well-structured and covers the topics on a deep level. Azeem teaching was superb. The teaching assistant also did a great job of explaining the concepts from the class and giving good examples.

This course is important to grasp the finer machinery underlying applied work in general, and probably useful for those on the road to theoretical metrics as well.

First, and to be clear, Azeem is clearly a really nice guy. In saying that, there is a lot of ways in which the course could be improved to benefits student's learning. A few of these are listed below:

– Akeem's knowledge of the course is apparent; he effectively knows his teaching notes that are provided by heart and recites this in lectures. Although this is impressive, this is not the best approach for student's to learn the material given the purely mathematical approach that Azeem takes. As students, we have the notes – which definitely should continue to be circulated – but that does not mean we understand them; hence, If Azeem just repeats the notes, we also do not get any understanding. My view is that a better use of class time would be to have a greater role for intuition in order to build a stable base from which students can ground what we see in pure theory. Practically speaking, the use of the blackboard should be foregone as Azeem spends more than 95% of the time speaking to the blackboard as opposed to us – slides would be the better teaching approach.

- Relatedly, Azeem does not do the best job in emphasising key ideas or weighting material towards this. Obvious examples here are when we spend 50 minutes proving a lemma using some overly complicated proof, only to return to step two of six of the initial problem which students have entirely forgotten. This creates issues with students learning as we do not understand the point of what we are doing as 50 minutes of a 55 minute proof is examining the real analysis fundamentals of some lemma as opposed to what is actually relevant to metrics. Here, greater signposting and/or going through the proof first taking the lemma as given would be a good place to start before then going into the technical details of proving the lemma.

– Problem sets need to be realistic. Cutting class content by putting it in twelve question group problem sets does not mean that students are going to learn that content, so then referring to a result in a homework exercise is not good for learning. Further, assigning problem sets near zero weight means students have no incentive to really care about them.

– Tests and exams need to better match content taught in class as opposed to be entirely different or removed by multiple degrees of separation. The final is a perfect example of this. We spent around 20 minutes in class going over treatment effects. In the final, more than 40 marks were devoted to this where we did not even cover the basic concepts during class, let alone the extensions. Moreover, in class, we opt not to derive a profit estiamator for MLE as it would be too difficult, but are then expected to do this in the final. From what we have been told, this has been the cause of obvious health during exams and the frequency of these events simply cannot be ignored.

- Related to assessment, and with only a couple of exceptions, the overall grades of students are most likely to represent the content they had on the cheat sheet (i.e. did they copy down the setup/solution to that exact problem as opposed to learning), which creates a huge degree of unnecessary random variation depending on what questions show up. If other recommendations are acted on, I'd suggest providing a set cheat sheet to all students that they have access to during the build up.

- there is a lot of assumed knowledge about student's prior knowledge of mathematical concepts that are largely absent from most econometrics classes – real analysis being the primary offender. Not taking this approach would ensure that highly–capable students without this prior exposure can quickly catch up.

- The TA's were generally excellent.

The course is interesting and provides useful tools. However, is not taught to all the class, only the top students. Is a very hard class and seems like the professor has no intentions to level-up the field across students.

I put great effort into this class, more than most students (I imagine). For example, our weekly problem sets were supposed to be

Comments

done in groups and while most students split the work among their group I actually did all the question myself since as I understand we are expected to learn how to answer all questions and master all the concepts instead of just a few. Despite this, I still don't feel the class was very useful for me and in many moments I found myself feeling that I was getting confused about concepts I already knew instead of having a better understanding on them.

Azeem is very nice and a good lecturer! I do wish that the class wasn't quite as fast paced. As someone planning to do more applied work, I really struggled to keep up. We covered so much ground so quickly that it was hard to really absorb any of the material.

I'm doing terrible. I find the material beyond my capacity for abstractness and feel as though I have not truly learned anything; rather, I am memorizing things short-term so I can pass the class. There is also too much content covered in too little time for my ability.

Please review and evaluate the course on the following:





Please review and evaluate the faculty on the following:



Please elaborate on any of your responses above.

Comments

The three people who could understand what was going on seemed to think that Azeem was really good at conveying information but for the rest of us it was often a mystery why we did 90% of what we were doing and why literally no intuition was ever given to help those of who don't think exclusively mathematically understand what's going on. If the goal of this course is to discourage the majority of us from pursuing metrics and/or to make people comfortable feeling lost then it succeeded. If the goal was to actually teach principles of econometrics then it failed misterably. I actually don't like writing this because Azeem seems like a genuinely nice guy, but it feels like there wasn't much empathy for those of us who don't have the background to immediately understand what's going on. The amount of time Azeem would say "this is trivial" and then I'd look around and my entire row would have an incredulous grin on their face was genuinely too many to count

Azeem made his lecture notes available, which was crucial in following along with his lectures. However, since his lecture notes were so similar to his lecture, I felt that the lectures had little value added. I would have preferred some more applied examples of how some of the concepts discussed in class were relevant to non-econometricians.

Really enjoyed taking this class with Professor Shaikh. Great lectures!

Azeem's style is detail-oriented, and he obviously knows the curriculum of this course by heart. His style of teaching very much appealed to me

I believe Azeem has some good qualities as a professor as the capacity of explaining clearly complex concepts and creating good lecture notes. However, I think overall he is not a very good professor especially for an introductory class in Econometrics. He cannot relate very well to students and does not make an effort to meet students at their level. His class is very fast paced and he rarely provides a broader explanation of what he is doing, only focusing on the formalities of proofs without trying to relate concepts or give us an intuition of what we are learning. Very few people participate in class since most of us are still trying to understand something he explained 10 minutes ago by the time he stops for 5 seconds to see if anyone has questions about what he just said. I think he has the potential to become a good professor but he needs to make an effort to reach out to students and understand how people are following his class. Ultimately, I found myself learning the content on my own instead of going to class since I was never able to follow Azeem's pace. The class in general seems to focus on an audience that is interested in pursuing research on theoretical econometrics, instead of providing a solid foundation for researchers that will just apply some of this concepts. The material of the class was challenging but not built in a way that helps you learn. Learning the content from class does not mean that you will be able to do the problem sets and neither of these mean that you will be able to do the questions in the exams. The most important skill we acquire is the capacity of quickly doing the same type of questions, which we do by practicing old exams, instead of deeply understanding the concepts from class and how we can relate and apply them. It really does not make sense to split the work in the problem sets since ultimately we need to learn how to do all questions and then the length of the problem sets are very unreasonable, as are the exams, which give us no time to think about any questions and instead requires that we learn how to answer questions mechanically, by being well trained on specific types of problems instead of being able to think more abstractly about the concepts we learned.

What aspects of the instructor's teaching contributed most and least to your learning?

Comments

Notes

The lecture notes are well organized.

Very clear.

His lectures were clear and engaging. He uses the blackboard very efficiently and is precise in his notation and the way he speaks, which I really appreciate. I also felt like he delegated learning very well across the lectures and problem sets, teaching the underlying concepts in the lectures, and then leaving derivations of key applications to the homeworks – I felt like this worked really well and helped me to learn the concepts and feel confident. Finally, his lecture notes are excellent and very helpful.

Azeem was very clear during lecture. He had excellent board management skills, and he was very intentional with the topics he covered.

I think Azeem should do a bit more spoon-feeding when it comes to some of the steps between calculations. I spent a lot of time trying to fill in some of the missing details, but this exercise was largely one of algebra, which led to huge time sinks.

The lectures were super useful and helped explain the notes! Lots of value to attending.

The material is quite challenging, but Azeem did a great job of responding to each student question, making students comfortable in asking clarification questions. I was overall very happy with the quality of instruction.

His attention to detail, the fact that we went through most of the proofs on the blackboard, and that he was attentive in office hours

See initial comments.

He is very organized in the black board and follows the syllabus of the course. He is very good explaining, but he just teaches to the top percentiles of the class. He doesn't do any effort to level up the field and assumes that the students have a lot of mathematical/statistical knowledge (beyond a real analysis class).

Please refer to the previous answer

Azeem is a very clear and organized instructor and answers questions effectively.

Azeem essentially repeats what is on his notes (nearly) verbatim. It seems to me Azeem finds a lot of this material clear and too simple to elaborate on, but my simple mind is not capable of following the things he has written. I spend hours searching for explanations that are not included in the notes.

Instructor precisely defined every single concept in the class and explained all technical steps with great clarity, which strongly enhanced my understanding at a deep level.

Please suggest any changes that could improve this course (e.g., class material, class structure, assignments, inclusive pedagogy).

Comments

Use slides

Like I mentioned, making explicit the knowledge he assumes we have is and providing resources to try catch up/build intuition. I know this is a PhD and we should be doing some of this work on our own (which trust me, we are) but given how challenging the material is and the amount of other work on our plate, it would be great if he could make our lives that bit easier which would allow us to actually learn the material. I would also organize the course for a few people who want to do metrics theory, but rather the general PhD student who wants to learn why econometrics works.

Overall, nothing – it was excellent. One possible suggestion would be to add a mathematical appendix to the lecture notes with references to some of the underlying concepts that are key to the proofs – e.g. mean value theorem, measure theory concepts, etc. But overall, it was just a fantastic course and I don't have a lot of suggestions.

Some topics felt very rushed, e.g., the MLE section. I realize that time was of the essence, but I didn't feel like I had enough preparation and feedback to understand what was going on.

I wish we had more discussions about how the material we are learning is relevant to non-econometricians. A lot of us felt we wouldn't need to know any of this. I think having examples of how knowing this can contribute to our success as researchers or how *not* knowing this may ultimately harm us can help us stay motivated.

I think having a mathematical appendix to the lecture notes would have been really useful. I don't think the pre-requisites of the class were clearly defined. For example, Azeem said real analysis is not necessary, but a proof-based class at the level of real analysis would be useful. After taking the class, I disagree. I think it is really important to have taken real analysis to succeed, and anyone who is lacking in this should spend more time on their own to learn what they lack. Furthermore, Azeem said that he expects a course in probability theory to be a prerequisite. However, I think people have different idea of what is covered in a probability theory class. I wish he said something like: "you should know about properties of the Normal distribution (e.g., sum of independent normals is normal) as well as common distributions such as Bernoulli distribution.

The homework was graded for completion. I think that in the grand scheme of things, this helped me spend more time learning and less time on things like typesetting. However, I think for many of my classmates, this encouraged them to spend less time on the homework and more time on other subjects for which the homework grades matter. I think the homework is crucial to understanding the course material, so perhaps unweighting the homework a little bit might improve our understanding. Many students were very lost. While I believe they didn't do all they can to help themselves, they suffered heavily to the point that it affected their mental health. This prevented me from enjoying the class more than I did. It contributed to a general tension that pervaded our cohort. In fact, one of the students had a panic attack during the final. The TAs are not properly trained to handle such situations. I wish there were trained mental health professionals on standby during final exam season.

Nothing comes to mind.

I think professors should avoid saying, "stare at this for a while and you will see that..." or sprinkling in the wird "obviously," as it can be frustrating as a student when you don't find the concept obvious.

I find it easier to follow written lectures (i.e. lectures of the type Azeem is teaching where the content is written out on the blackboard or similar) when they're written out on an iPad or similar lecture equipment.

See initial comments.

More inclusive pedagogy from the professor. More feedback in assignments.

I think the content of the class should be more concise and focused on core concepts we need to learn. Azeem is too ambitious on how much he wants to cover and spends most of the time in class doing very detailed proofs of things that do not help us do the problem sets or the exam. We could benefit much more from talking about the intuition and applications of the concepts. Some of the TAs like Deniz and lan do a decent job at that but this should come primarily from Azeem. Also it feels odd that we never talk about research papers in a PhD class or how the concepts covered are applied in research. The problem sets should help us solidify our understanding of the concepts learned in class. We feel constantly lost in class and cannot easily see how what we are learning is useful, so any support with that would be great.

Make the problem sets less challenging and shorter and increase their weight in the final grade. Making them 1% of our final grade and way too challenging leads me to face a minimal incentive to turn them in at all (which explains why I've stopped turning them in).

Please comment on how respected, valued, and included you felt as a participant in the course.

Comments

Felt fine

Azeem seems like a nice guy. Didn't interact with him one-to-one.

I felt very respected.

Azeem was very kind and receptive to questions in class.

I felt respected, valued and included.

Took every question seriously

See initial comments.

I felt respected, not very much included.

I didn't feel valued in class as my impression was that Azeem was teaching only to the very top students in class and only those that have a great interest in theoretical econometrics.

I stopped going to lecture 3 classes in because I cannot understand anything being said: the pace is too fast and I don't feel as though slowing things down would be productive, since other people seem to know exactly what is being said. TA sessions are a similar story: people go and ask questions that are far beyond my understanding; "simple" questions have even been ridiculed (thankfully, anonymously). I do not feel respected, valued, or included in the slightest. However, I also do not feel disrespected in any sense. Rather, I am someone who no one (with the exception of my cohort) knows is there but is helping with the curve.

Azeem teaches such a great course, that I cherished every second of it. If possible, I would take this course every year it is offered and taught by Azeem.

Please include the name of the TA you are evaluating. What aspects of the TA's teaching contributed most to your learning? What could the TA modify to help you learn more? Please include any additional feedback for the TA.

Comments

Deniz: Super helpful, would sometimes explain things super fast without always realizing that not everyone was keeping up, but dealt with questions well etc. Was good at explaining intuition behind things which felt very alien.

lan: good at explaining the material and providing intuition. Often looked confused when people didn't understand the material which was funny but also not ideal haha. Overall was helpful.

Conroy: Happened to not go to all of his TA sessions. Seems friendly and is funny, and was pretty good at distilling the information we needed to know

Conroy Lau, Ian Pitman and Deniz Dutz. Good job!

Conroy, lan, and Deniz all did a great job at the TA sessions.

Deniz Dutz. Deniz was fantastic. I really enjoyed his sessions. He did a great job both effectively reviewing the technical material, and also encouraging the class and keeping everyone confident and motivated. I really enjoyed going to his office hours and seeing how he thinks about problems. Very impressed and he has a great teaching style.

The TAs for the class were Conroy Lau, Ian Pitman, and Deniz Dutz. They were all fantastic TAs, and they were important reasons why I enjoyed the class so much.

Deniz did a great job of empathizing with the difficulty of the first-year PhD classes, and was very pragmatic in the advice he gave. However, his presentations felt a bit rushed, and I think would benefit from a little bit more forethought.

Ian was very knowledgable and was really good at adding value to the class instead of simply recapitulating the material. His simulations on the Delta method was key to my appreciation to this concept. And his discussion about the connection between MLE and what we have already done in the class helped me better understand. However, it can be difficult to understand what goes on in his head, despite his best efforts to explain things. For example, when drawing graphs on the board, he could benefit from labeling the axes.

Conroy was very well-prepared, and his slides were always legible and thorough. However, it can be difficult to hear him, so I wish he would project his voice a bit more.

Overall, the TAs were fantastic. Despite going overtime during discussion sections, they did an amazing job explaining such technically difficult concepts and helping us on an emotional level too.

lan is one of the most helpful TAs I've ever had! Office hours are amazing and he is very good at explaining things. Deniz is also an amazing TA and did an exceptional job.

Comments

Conroy was a great TA and had very helpful slides in the TA sessions! Overall, these TAs were all amazing and helped out so much!

Deniz Dutz and Ian Pitman conducted great TA sessions which added a lot of value to the classes and further explained the concepts we were studying. They also were very generous with their time during office hours. Conroy Lau conducted good TA sessions and made a good review session a week before the exam.

Ian Pitman, Deniz Dutz, and Conroy Lau.

I think this was the best group of TAs for first year courses. Only (small) note is that Deniz speaks really fast and quickly erases what he writes on the blackboard.

Deniz Dutz has a lot of energy, and holds good TA sessions. He is able to convey points succinctly, even if he sometimes goes a bit fast. Was the best lecturers among the TAs. He however had a bit of a flippant tone from time to time, assuming that off-handedly referring to measure-theoretical concepts, for instance, is something that would keep everyone along on the ride in what he was explaining.

Ian Pitman was also a good lecturer, although his slides showed less evidence of preparation (or he is worse at faking it than Deniz). Is somewhat better than Deniz at bringing everyone along and explaining in detail.

Conroy Lau was the least engaging lecturer of the three TAs in this course. However, his pre-final walkthrough was very useful, and clearly Conroy is the TA who prepares his lectures the most.

Overall, it seems that TA sessions are not prepared too far in advance, and has little required structure. This seems strange, since the sessions should probably cover the same things from year to year, and since this is such a relatively hard course, it should be a priority from the professor to make sure the sessions complement the lectures. This seems like a point of improvement for this class.

TA's were amazing - always happy to help and had frequent office hours.

Conroy, Deniz, and Ian were all super helpful! They clearly had a thorough understanding of the material and were always willing to go the extra mile to help us out (e.g. review sessions before exams).

Deniz Dutz, Conroy Lau, and Ian Pitman – I thought all of the TAs were very helpful and encouraging. This is a difficult class, and they did well with reviewing the material. They each clearly excel in econometrics, and overall, I think they did well to not expect that the students would be performing as well as they did in this course or would be grasping concepts as quickly as they did. To me, that is an important component of a good TA.

lan Pitman – A bit pedantic, but very clear explaining concepts.

Deniz Dutz – Very helpful, willing to help. Erases the black board very fast. Sometimes he teaches as if someone was rushing or chasing him, but still good and clear.

Conroy Lau - Very respectful, patient and kind. Good TA overall.

I enjoyed the TA sessions for this class as they would focus on relating the concepts taught in class and training us on how to apply them to the type of problem that we solve in the problem sets and exams. Ian and Deniz have good communication skills and can explain some of the concepts in a language that is more accessible to students. However, they can be pedantic sometimes when they try to pretend that everything we are learning is obvious. This is not the type of "encouragement" that students need when they are struggling in a class.

Deniz, Ian, and Conroy we're all great :)

They were far and away the set of core TAs who really cared about first-years and tried to improve the experience. Thanks y'all!

lan and Deniz were both helpful in their office hours and TA sessions. They answered questions clearly, helped explain concepts and problems.

Conroy Lau, Deniz Dutz, and Ian Pitman. I can't comment too much on any of them because I don't use them as resources much.

All three TAs (Conroy, Deniz, Ian) are super helpful and resourceful in further clarifying concepts and explaining problems.