

## Seminar: Applied Econometrics (Autumn Term 2025)

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Mon 5.15-6.45pm, room L7, 3-5, P043

**Description:** You will conduct your own empirical study to become familiar with applied research, which includes the ability to interpret empirical results meaningfully. Building on the material covered in the course *Grundlagen der Ökonometrie*, you will deepen your knowledge of econometric models, estimation methods, and testing procedures to address empirical problems. The seminar topics focus on the multiple regression model for cross-sectional data, including instrumental variable (IV) estimation setups, as well as microeconomic, panel data, and time series models. Additionally, some projects will specifically address experimental data and so-called shrinkage estimators. Through your own and your fellow students' projects, you will gain a broad overview of various model classes and methods.

**Seminar Projects:** The projects are described in more detail in a separate document. The corresponding datasets will be made available at a later stage via the seminar's ILIAS group.

**Assignment of Projects:** Please send me an email ([trenkler@uni-mannheim.de](mailto:trenkler@uni-mannheim.de)) with your **three preferred project topics by August 28**. The list of available projects will be distributed in late July. I will aim to assign the projects by the first meeting on September 1. However, we will likely need to finalize the allocation during that meeting. I will do my best to assign topics in accordance with your stated preferences.

**Structure:** In the first session I will make some general remarks on the seminar. If time permits, I start with giving some overview on some of the econometric methods that will be covered during the seminar. To be precise, I will describe the most important issues on panel data analysis, microeconometrics, and time series analysis. We continue with the overview in the second and, potentially, third session. In the fourth week, you start with your introductory project presentations and in the second half of the semester you will give your main presentations. A detailed plan for the seminar sessions will be provided. In the first session, I will provide some general information about the seminar. If time permits, I will begin with an overview of key econometric methods that will be covered during the seminar. Specifically, I will introduce the most important aspects of panel data analysis, microeconometrics, and time series analysis. We will continue this methodological overview in the second and, if necessary, third session. Starting in **week four**, you will give your **introductory project presentations**, followed by your **main presentations** in the **second half of the semester**. A detailed schedule for the seminar sessions will be provided in due course.

I recommend that we **discuss your projects individually**. Please send me an email to arrange a one-on-one meeting - potentially via Zoom - during the **first four weeks of the term**. Priority for early appointments will be given to those of you who are scheduled to present in week 4. In addition, I offer a **second individual meeting** after your **main presentation**, should you wish to discuss feedback or follow-up questions.

**Presentations:** Your **first presentation** is meant to introduce your topic to your fellow students. So, you should tell us what it is about, explain the empirical issues to be addressed, and what you plan to do. If you like, you can already present details on the data at this stage. Since there will be three to four presentations per session, the introductory presentation should not exceed **20 minutes** so that we have time for one or two questions.

In your **main presentation**, you are expected to present your **first empirical results** and offer **initial interpretations**. Each main presentation is allotted 45 minutes, including time for questions and discussion. Therefore, your core presentation should not exceed **30 to 35 minutes**. You will quickly realize that it's not possible to present everything within this time frame. I therefore recommend that you **first identify the key message** you want to convey and then **select your content accordingly**, focusing on the most relevant findings and arguments.

Your **main presentation must be accompanied by a one- to two-page handout**, which you are required to send me **by noon on the Friday before your presentation**. I will upload all handouts to the ILIAS group so that your fellow students can access them in advance.

**Seminar Paper:** Since you should have the opportunity to incorporate the feedback from your presentations, the seminar paper may be submitted in January. The **deadline for submission** is **January 7, 2026**. A detailed guideline for writing the seminar paper, including comments on writing style and referencing, will be provided in due course.

**Grading:** The **seminar paper** will count for **75%** of your final grade, the **main presentation (including the handout)** for **20%**, and the **introductory presentation** for **5%**. Each of these components will be graded separately according to the standard grading scale.