

Seminar: Applied Econometrics (Autumn Semester 2026)

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Wed 8.30-10am, room P043 (L7, 3-5)

Description: You will conduct your own empirical study to gain hands-on experience in applied research, including the ability to interpret empirical findings in a meaningful way. Building on the material covered in *Grundlagen der Ökonometrie*, you will further develop your understanding of econometric models, estimation methods, and testing procedures used to address empirical questions. The seminar topics focus on the multiple regression model for cross-sectional data, including instrumental variable (IV) estimation frameworks, as well as microeconomic, panel data, and time series models. In addition, some projects will specifically examine experimental data and the use of shrinkage estimators. Through your own project and those of your peers, you will gain a comprehensive overview of various model classes and econometric 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) with your **three preferred project topics by September 3**. The list of available projects will be distributed in mid-July. I will aim to assign the projects by the first meeting on September 9. 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 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, binary choice models, and time series analysis. We will continue this methodological overview in the second and 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 Monday 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 after the examination period. The **submission deadline is January 8, 2027, at 12:00 noon**. Papers are to be submitted via the Prüfungs-ILIAS. A detailed guideline for writing the seminar paper, including notes on writing style and referencing, will be provided in due course.

Grading: The **seminar paper** will count for **50%** of your final grade, the **main presentation (including the handout)** for **40%**, and the **introductory presentation** for **10%**. Each of these components will be graded separately according to the standard grading scale.