

Seminar: E5120 Topics in Econometrics (Autumn Term 2025, Blockseminar)

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Description: This seminar explores recent research developments in Econometrics, addressing both theoretical and applied aspects in microeconometrics and time series analysis. Each student is expected to present a paper - or a pair of two related papers - selected from the reading list, and to write a course paper (ranging from 15 to 20 pages) on a topic related to the subject of their presentation. The course paper may be structured as a discussion paper or an empirical application of an econometric method.

Initial Meeting: An initial meeting will take place on **September 2, from 10:15 a.m. to 11:45 a.m.**, during which I will provide a brief overview of the seminar. Ideally, we will also discuss the allocation of topics at that time. In any case, the topics should be assigned by the end of the second week of lectures at the latest.

Topics/Papers: An Excel file containing a list of topics and the corresponding papers will be uploaded to the seminar's ILIAS group. Web links to the papers will also be included. Please, briefly review the topics before the first meeting of the seminar.

Structure: As mentioned above, I will make some general remarks on the seminar in the first meeting. During the first half of the semester I offer individual meetings to discuss your project/topic. I will generate a foodle poll will be created so you can select a time slot for your meeting. Presentations will take place toward the end of the semester. Depending on the number of participants, we will schedule them in one or two blocks. The presentation dates will be determined early in the semester. You will have time to write your course paper, which is due by **January 19**.

Presentation: In your presentation, you should provide an overview and critical discussion of the main issues addressed in the paper(s) related to your topic. Depending on the topic and the number of participants, presentations should last between 45 and 60 minutes. You are not expected to cover the entire content of the paper(s). Instead, I recommend that you first identify the key elements you wish to convey and then tailor your presentation accordingly, focusing on the most relevant findings and arguments.

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

Course Paper: The seminar paper may be structured either as a discussion paper or as an empirical application of an econometric method. It should be between 15 and 20 pages in length, which means you will need to focus your content also in the paper. Since you should have the opportunity to incorporate feedback from your presentation, the paper may be submitted in January. The submission deadline is **January 19, 2026**.

Grading: The **course paper** will account for **50%** of your final grade, the **presentation** for **40%**, and the **handout** for **10%**. Each component will be graded separately according to the standard grading scale.