

Block-Seminar: Applied Econometrics

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Description: You conduct an own empirical study in order to become familiar with applied research, what includes the ability to interpret empirical results in a meaningful way. Based on the material covered in the course *Grundlagen der Ökonometrie*, you will extend your knowledge on econometric models, estimation methods, and test procedures in order to solve empirical problems. The seminar topics will refer to the multiple regression model for cross-section data including IV estimation set-ups as well as to microeconomic, panel data and time series models. Moreover, some projects will specifically deal with heteroskedasticity, experimental data, and so-called shrinkage estimators. Thereby, you should gain a broad overview on the various model classes and methods through your own and your fellow students' projects.

Seminar Topics: The topics are described in some detail in a separate document. The data sets will be provided later on via the Ilias-group of the seminar

Assignment of Topics: Once seminar participation is settled, I will ask you to let me know your three most preferred topics. To this end, please send me an email (trenkler<at>uni-mannheim.de). I try to assign the topics as soon as possible. I hope that we can arrange the assignment in line with your preferences.

Structure: In the timeline below I list the steps of the seminar. A lot will depend on your own work. Basically, you have to start to work on your project mid-January 2022. Before your presentations there will be opportunities to talk with me. I recommend that we have a first email conversation until end of January 2022 to make sure that you know what to do and to clarify open issues. We could and should arrange individual meetings (potentially via zoom) between 7.2. and 18.2.2022. We have a first joint meeting on 14.2.2022 which we can also use to clarify some issues. I also use this meeting and the one the week after on 21.2.2022 to provide an overview on main areas of econometrics: microeconomics, panel data econometrics, and time series analysis.

After the individual meetings you should prepare a short summary/handout of your project (2-3 pages) that contains some information on your topic, the data and the econometric methods you use. You may also highlight some of your empirical results. These summaries will be made available to every seminar participant via Ilias since they are also intended to be an information for the other seminar participants on your respective project. The summaries should help to have some discussion during the block seminar sessions. Therefore, I hope (and expect) that you have a look at the summaries of your fellow students.

The presentations will take place in blocked sessions between 10.03. and 12.03.2021. We can decide using a doodle survey which specific days and time slots we finally choose. For each presentation we have 45 minutes including questions and discussion. Hence, the core presentation should not last more than 35 minutes.

You will quickly realize that you cannot present everything you want within the 35 minutes. So, I recommend that you first think about the main message you want to provide. Then, select the material to be presented accordingly.

Seminar Paper: Since you should have a chance of considering the feedback to your presentations, you can submit the seminar paper about one and a half weeks after the presentations. The deadline for handing in the seminar paper is 22.3.2022. I will give some recommendations on the paper during the block-sessions. Moreover, a guideline for the seminar paper as well as some comments on the writing style and references will be made accessible on Ilias. (Please note that the paper is not simply a report on the specific work items that are provided in the project descriptions. Rather it should represent a coherent piece of work on the empirical (or methodological) question of interest.)

Grading: The seminar paper will be weighted with 75%, the presentation and the summary with 25%. The usual grades are applied to these two parts of the examination.

Timeline: For clarification a timeline is provided in the following.

6.12.-12.12.21	Registration week for seminar
14.12.-20.12.21	Potential switches between seminars, participation is finally settled
15.12.21	Request for sending me your three most preferred topics is sent out
03.01.22	Deadline for submitting preferred topics
05.01.22	Seminar topics will be allocated
05.01.22	Data will be provided on Ilias
Mid Jan. to end Jan. 22	Make yourself familiar with your seminar topic Short questions can be asked via email
End Jan. 22	Start with your empirical work
7.02.-18.02.22	Individual meetings (30 mins): short presentation of empirical results and clarification of open issues
14.02. & 21.02.22	Introductory meetings (first two weeks of lecture period: 3.30-5pm)
07.03.22	Submit a handout of two to three pages (description of topic, data, econometric methods, some empirical results)
10.03.-12.03.22	Presentations of 45 minutes (including 10-15 minutes for discussion)
22.03.22	Deadline for submitting the seminar paper
28.03.22	Grading will be finished