

Seminar: Applied Econometrics (Autumn Term 2022)

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Wed 10.15-11.45, room tba

Description: You conduct an own empirical study 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 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: Please send me an email (trenkler@uni-mannheim.de) with your three most preferred topics until 01.09. I try to assign the topics until the first session on September 5. Yet, we probably have to discuss the final assignment in the first meeting. I hope that we can arrange the assignment in line with your 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 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.

I recommend that we individually discuss your projects. Please send me an email to arrange an individual meeting, potentially via zoom, in the first four weeks of the term. Priority for early appointments will be given to those of you who present in week 4. I also offer a second individual meeting after your main presentation.

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 the main presentation you are supposed to present your first empirical results and provide some interpretations. For the main presentations we have 45 minutes each including questions and discussion. Hence, the core presentation should not last more than 30 to 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.

The main presentation must be accompanied by a hand-out of one to two pages which you are supposed to send me until noon on Monday before your presentation. I post the hand-out in the Ilias-group.

Seminar Paper: Since you should have a chance of considering the feedback to your presentations, you can submit the seminar paper in January. The deadline for handing in the seminar paper is 9 January 2023. A detailed guideline for the seminar paper as well as some comments on the writing style and references will be provided.

Grading: The seminar paper will be weighted with 75%, the main presentation with 20%, and the introductory presentation with 5%. The usual grades are applied to these three parts of the examination.