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Practising Econometric Research

Syllabus

The goal of this project is to give you insight into recent econometric research, and to familiarize you at an early stage with how professional researchers present it. In particular, you will attend several research seminar presentations of external speakers presenting their work. You can choose from a list of seminars at all campuses of TUD, UDE, RUB and RWI. These will mostly be an appropriate subset with statistical/econometric focus of the seminars linked at the bottom of <https://www.rgs-econ.org/rgs-econ/news/>, to be made precise later.

With prior consent of the course coordinator, you may also attend suitable presentations at other universities in the area that you have identified.

Participation at the initial meeting (room R12 R06 A48 at UDE or via Zoom on October 7, 2024, 11:00) is compulsory. You need to register before by sending an email to christoph.hanck@vwl.uni-due.de. We meet during the semester to discuss impressions and issues that may arise.

Unlike in classical lectures, such talks are primarily intended for PhD students/researchers who, typically, have more experience than you (and still do not understand everything!). You will therefore prepare for the presentations by reading suitable seminal papers and/or working paper versions on which the presentation is based beforehand. We may work together in identifying such papers.

Attendance at the presentations needs to be signed off/confirmed via email by a present member of the hosting faculty. Contact him/her yourself!

You write up a roughly one-page summary of each presentation. It will pay attention to issues like A) "what was(n't) useful/noteworthy/interesting about the paper(s) I read in advance?" B) "what was the talk about?" C) "what is the contribution made in that research?" D) "to which literature did it contribute?" E) "what did I learn?" F) "what did I not (yet) understand?" G) "what did I (not) find useful about how the speaker presented his/her work?" H) "what were key points in the ensuing discussion?"

Hopefully needless to say, the goal of the setup therefore is to acquaint you with research ideas that you might, e.g., pursue further in your thesis, and to be inspired as to how (not) to give insightful and entertaining talks!

The deadline of the report is one week after the presentation, and the summary is to be sent to the course coordinator. You attend (at least) 5 presentations.

Based on one of the talks (which you may determine yourself), you will perform a small research project of your own. This might consist of coding and simulating a new statistical technique (possibly also related to the one) put forward in the presentation, replicating part of the empirical work, providing detailed proofs of a theoretical result, compiling a detailed literature review etc. Please do not hesitate to contact the coordinator with any questions you might have regarding a suitable project. The length of the research project is up to six pages, based on which you give a brief presentation. The deadline for the entire project is March 31, 2025. Also hand in any files necessary to replicate numerical work. Assessment of the research project is based 4:1 on report and presentation.

The assessment of the course will be based (50% each) on the summaries and your research project. Upon completion of the module, you receive 6 ECTS (in case of MSc Econometrics: "Applied Econometrics").