Freie Universität Berlin
School of Business and Economics

Please notice that the course moved online.

MA Seminar 101425
Research Topics in Econometrics

Wintersemester 2020/21

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Description: In this seminar, you work on applied or methodological projects related to univariate, multiple or high-dimensional time series. Thereby, you can extend and broaden your background acquired during the (mandatory) lectures 104007–Econometric Analysis and 104100–Time Series Analysis. Topics include regime switching models, structural VARs, Bayesian VARs, models for high-frequency data, multivariate GARCH and factor models. We expect that you *independently* acquire the necessary knowledge regarding the relevant model classes, methods and/or implementations. With this seminar you will enhance your programming skills in either `EViews, R, Python` or `Matlab`.

Seminar Projects: We provide a list of topics from which you can choose. The topics are not worked out in detail. We just give some initial references. You can work on methodological aspects or run an empirical application. Even in case of an empirical project, you have to acquire the relevant aspects of a model class and associated inference procedures. A methodological project should also contain a brief empirical illustration (or simulation when more appropriate).

Structure: In the first session we will make some general remarks on the seminar and we discuss the project allocation. In preparation of the fist meeting you need to check the list of seminar topics on our blackboard page and already take a closer look at some references. We highly recommend to work in groups of two students—so find a partner beforehand. After the first meeting each group has to officially register for the seminar and confirm the assigned research topic via mail. The following weeks are reserved for individual meetings. In the week before the Christmas break we have our second joint session with short presentations and feedback. Each group presents briefly (about 15 minutes) its topic to the fellow students. You give the (economic) motivation, explain the methodology and what you plan to do. In the following weeks you continue working on the empirics/simulations. Our final joint meeting is in mid February. After a brief reminder about the topic each group presents its empirical or simulation results (with about 15 minutes presentation time). Since you should have a chance of considering the feedback to your presentations, you can submit the seminar paper until mid of March. Each group submits one seminar paper of not more than 15 pages.

Grading: The seminar paper will be weighted with 80% and both presentations with 20%. The usual grades are applied to these three parts of the examination.

Important dates: join us on Webex: https://fu-berlin.webex.com/meet/lars.winkelmann

Introductory meeting: Tuesday 3. Nov. 2020, 12:15.

Registration deadline: 9. Nov. 2020 via mail (without this extra registration no grading).

First presentations: Tuesday 15. Dec. 2020, 12:15-18.00.

Second presentations: Tuesday 16. Feb. 2020, 12:15-18.00.

Paper submission: 12. March 2020 via mail (including documented code, data, tex-file).