ECO 341, Fall 2017, Paper and Presentation Assignments

Paper: Due at 5 PM on Wednesday, December, 13 2017

1. For this project, you are to pose an economic question that can be answered using time series

data. These data may consist of a panel that also exhibits cross sectional variation. Although the main

objective of this project is to demonstrate mastery of the econometric techniques taught by the class,

it is also important that you address an interesting question.

2. Your topic may be in any field of economics as long as your data consist of multiple time series.

You may not estimate a single autoregressive process.

3. Your paper should properly motivate your question. This should include references to papers that

provide theory and intuition.

4. Your paper should also describe your data. This includes basic descriptive statistics as well as

explaining how you obtained your data.

5. Your econometric methodology section should discuss how you handled the following potential

time series issues:

a. stationarity.

b. endogeneity

c. cointegration

d. possibly serious omitted variable bias.

e. any other potential serious sources of misspecification.

6. Your results section should discuss how your results shed light on your economic question.

The page limit for this paper is 10 pages (standard margins, 12 pt font, 1.5 spacing) of text plus

up to five additional pages for tables, figures, and references. Tables and figures should, however, be

included in the body of the paper.

You must, of course, properly cite others' work. If you have questions about how to do so, either

ask me or refer to the student handbook.

All papers are to be submitted by e-mail as pdfs.

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In addition, each student will give a 10-15 minute presentation of their research project during the final class periods of the semester. Your goal should be twofold. First, you should effectively communicate why your question is important and how you are helping to answer it. Second, you should view the presentation as an opportunity to get valuable feedback from me and the class which you can then use to improve your final paper.

The written project is 27.5% of your grade and the oral presentation is worth 15%.