S322 Bachelor Thesis in Empirical Economics

1) Aim and scope
The aim of the bachelor thesis is to show the ability of a student to discuss a problem or a subject in statistics or econometrics in a scientific way.

2) Prerequisites
Students who choose to write their Bachelor Thesis in Econometrics, should have acquired basic knowledge about econometric methods and their application in Economics and Finance. They must have successfully completed at least one of the following courses:

- Applied Econometrics
- Applied Time Series
- Multivariate Methods in Finance and Marketing

3) Requirements
- Presentation of draft (20min)
- Bachelor thesis (15/20 pages, depending on old/new Pruefungsordnung)
- Final presentation (20min)

Successful completion of all individual requirements is needed.

4) Time line

<table>
<thead>
<tr>
<th>Date</th>
<th>Event</th>
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<tbody>
<tr>
<td>16.04.2013</td>
<td>Preliminary meeting, registration</td>
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<tr>
<td>until 26.04.2013</td>
<td>Discussion of the topic chosen with supervisor</td>
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<tr>
<td>26.04.2013</td>
<td>Start of bachelor thesis</td>
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<tr>
<td>17.05.2013</td>
<td>Presentation of first draft and feedback</td>
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<td>07.06.2013</td>
<td>Deadline I (old Pruefungsordnung) for submitting bachelor thesis</td>
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<tr>
<td>05.07.2013</td>
<td>Deadline II (new Pruefungsordnung) for submitting bachelor thesis</td>
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<tr>
<td>11.07.2013</td>
<td>Presentation of final thesis</td>
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5) How to choose a topic

Students should choose their topic on their own. The topic should be discussed in advance with the supervisor. For an empirical thesis the students need to search, process and handle the datasets themselves. For the latter case, some knowledge in statistical computer programmes (Excel, EViews, SAS, Stata, Gauss) would be useful.

Chose a topic you can handle in 6 (resp. 10) weeks!! It is not recommended to chose a topic that is totally new to you. Think about topics/research papers from your lectures. Search for research papers or write down your ideas before you make an appointment with your supervisor.

6) Formal Guidelines

- The bachelor thesis covers a maximum of 15 pages text. Tables and figures are generally placed at the end of the document. Even though they are not included in the page limit, the number of figures and tables should remain within a reasonable relation to the written part.
- A printed copy and an electronic (pdf-format) version are to be handed in.
- The bachelor thesis and the presentation should be in English (German thesis and presentation are possible as well).
- Editing: Preferably use LaTeX. A sample file for your document and a bibliography will be provided on the homepage.
- Font Size: 12pt
- Alignment: Justified
- Line Spacing: 1.5
- Quoting examples:
  Quote within the text:
  ".. the ACD model is able to account for transaction price durations..
  (Engle and Russell, 2002)"
  or:
  “Engle and Russell (2002) show that the ACD model is...”
  If quoting from books, please state page number as:
  (Greene, 2000, p.80)
- Avoid direct quotes.

7) Structure of the Thesis

- Front page: Please make use of the provided front page!
- Content:
  - The Introduction leads to the main topic and motivates the approach. The Body then deals with the econometric and economic theory, describes the data and explains the application. The Summary sums up the results in a critical manner and concludes.
– Use Arabic Numerals for Content, use Roman Numerals for all Table of Content, List of Figures, etc. (if applicable)
– Use footnotes only where necessary.
– If possible avoid abbreviations.
– Argue in economic terms and not by using variables and symbols.
– Orthography, grammar and style of the thesis are taken into account for grading.

• **Appendix:** Optional; for mathematical derivations, additional tables and figures.

• **References:** List all referenced sources (books, papers, publications) mentioned (and only those mentioned) in the thesis in alphabetical order.