UNIVERSITÄT TÜBINGEN

Wirtschaftswissenschaftliche Fakultät Lehrstuhl für Statistik undÖkonometrie

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Bachelor Thesis Seminar - Topics in Applied Econometrics Guidelines

1. General Information

- 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.
- Six weeks for writing the thesis
- Writing is not constantly supervised
- Presentation after three weeks to get feedback and discuss problems
- Students should choose their topic on their own (see below). 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.
- The final grade consists of the written thesis (70 percent) and the final presentation (30 percent).
- Thesis and presentations should be in English
- Students need to hand in a printed copy and an electronic (pdf-format) version.

2. <u>Timeline</u>

- 11.10.2010 Information and preliminary meeting for Bachelor Seminar (please prepare ideas for your topic!)
- Until 25.10.2010 Make an appointment and discuss your topic with supervisor
- 01.11.2010 Start with Bachelor thesis
- 22.11.2010 Present your first draft and receive feedback of supervisors
- 13.12.2010 Hand in your final Bachelor thesis
- 17.12.2010 Final Presentation of thesis

3. Choosing a topic

Prior to the first meeting you should think about a suitable topic for your thesis. Generally, your thesis consist of a econometric method which is explained and critizised within the context of an empirical research article. Examples from previous topics picked for a bachelor thesis are:

Instrumental variables within the context of:

Leslie Papke, The effects of spending on test pass rates: evidence from Michigan, Journal of Public Economics 89 (2005)

The concepts of Cointegration and Granger causality in:

P. Demetriades and K. Hussein, *Does financial development cause economic growth?* Journal of Development Economics 51 (1996)

Consider the following points when choosing a topic:

- The econometric method has to be from a lecture you have already attended, i.e. do not choose a method you have not heard about before
- You need a journal article or a research paper with an empirical application that applies this method (or the other way round: choose the journal article first and then specify on its methodology)
- You can use the electronic databases of the library to search for papers or have a look at some institution's research sites (Deutsche Bundesbank ect)
- If you want to conduct an empirical analysis yourself, you can do so. However, finding suitable datasets, the provision of statistical software and the programming will be at your own responsibility and you should keep in mind: you have 6 weeks to write your thesis!

Be ready to discuss your proposal(s) for your topics at the preliminary meeting on Monday 11.10.2010. Further details concerning time and place will be announced on the chair's homepage or the course homepage which will be online soon.