PRACTICAL COURSE
Winter Semester 2016/2017

Course Code / Type / Title: 040774 / PR / Praktikum
Hours / ECTS credits: 5 / 8
Preliminary Meeting: Thursday, 06.10.2016, 09:45, SR 4

Instructors:
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Course Objective: Real-data applications of advanced statistical methods

Assessment: Attendance & active participation in class: 0-13
Presentation: 0-16
Final report: 0-19

Topic: Time series analysis, E. Reschenhofer, Thursday, 11:30-13:00, SR 4

Projects:

A: Health literacy  B: Financial volatility forecasting
C: Mortality rates  D: Emissions and incomes
E: Bayesian structural time series

Selection of journals with a focus on applications:

- Applied Economics Letters
- Applied Statistics
- Econometric Reviews
- Economics Letters
- International Journal of Forecasting
- Journal of Applied Econometrics
- Journal of Applied Statistics
- Journal of Business and Economic Statistics
- Journal of Econometrics
- Journal of Empirical Finance
- Journal of Financial Econometrics
- Journal of Forecasting
- Journal of Time Series Analysis
- Quantitative Finance
- Review of Economics and Statistics
- The Econometrics Journal
Structure of the paper:

TITLE
AUTHORS
ABSTRACT

1. INTRODUCTION
1.1 Describe the problem.
1.2 Provide a review of the relevant literature.
1.3 State the contribution of the paper.
1.4 Describe the organization of the remainder of the paper.

2. MATERIALS AND METHODS
2.1 Describe the data (source, handling, transformations).
2.2 Describe the methods.

3. RESULTS
3.1 Present and explain the empirical results (tables, figures).
3.2 Interpret the results.

4. DISCUSSION
4.1 Provide the conclusion of the paper.
4.2 Describe how the findings fit in the literature.
4.3 Point out areas for further research.

REFERENCES