Course Code/Type/Title: 040774/PR/Praktikum
Hours/ECTS credits: 5/8
Preliminary Meeting: Thursday, 12:30, 05.10.2017, SR 4, OMP1
Instructors: Marek Chudy (marek.chudy@univie.ac.at)
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Class Time: Reschenhofer: Tuesday, 13:15-14:00, Office 6.608, OMP1
Chudy, Reschenhofer: Thursday, 12:30-13:15, Office 6.608, OMP1
Mangat, Reschenhofer: Thursday, 13:15-14:00, Office 6.608, OMP1
Vogl: To make an appointment, please contact claus.vogl@vetmeduni.ac.at.
Course Objective: Real-data applications of advanced statistical methods
Assessment: Attendance & active participation in class: 0-14
Presentation: 0-14
Final report: 0-20
Literature: October

Data and software: October–November

Empirical analysis: November–January

Presentation: January

Report: January–April

Selection of journals with a focus on applications:

Applied Economics
Applied Economics Letters
Applied Statistics
Econometric Reviews
Economics Letters
Finance Research 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
Romanian Journal of Economic Forecasting
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