Department of Statistics and Operations Research, University of Vienna

Oskar-Morgenstern-Platz 1, 1090 Vienna

PRACTICAL COURSE (Winter Semester 2020/2021)

Course Code / Type / Title:	040774 / PR / Praktikum
Hours/ECTS credits:	5/8
Format:	Mixed on-site and online (Moodle) Depending on the situation, it may become necessary to switch to a digital format. Any changes will be communicated in due time.
Instructors:	Florian Frommlet (florian.frommlet@univie.ac.at) Erhard Reschenhofer (erhard.reschenhofer@univie.ac.at) Claus Vogl (claus.vogl@vetmeduni.ac.at)
Course Objective:	Real-data applications of advanced statistical methods
Assessment:	Active participation: 0-14 Presentation: 0-14 Final report: 0-20
Grading:	1: 43–48, 2: 37–42, 3: 31–36, 4: 25–30, 5: 0–24
Suggested topics:	Moodle

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