
Econometrics Project

General rules

Here you can find some general rules to keep in mind for the final project of Econometrics:

1. Create a group of 4 students.
2. Once you have decided your topic, write the components of your group and the topic on the Excel file link of the WeBeep communication. Maximum 2 groups can work on the same topic.
3. Study the related literature and find a paper's methodology to follow. Data can be found on several sources (OECD, World Bank, ECB Data Warehouse, Yahoo Finance, ...).
4. The final project should have at least the following sections:
 - a. *Introduction*: where you explain the main question(s) and the economical framework.
 - b. *Literature Review*: where you briefly analyse the most recent works on the topic.
 - c. *Data and Methodology*: where you present your dataset (where you got it from, how it is composed, ...) and the mathematical framework of your project.
 - d. *Results*: where you present and analyse the outcome of the experiment.
 - e. *Conclusion*: where you wrap up briefly the main contents and results of the work.
 - f. *Bibliography*: where you collect all the scientific works that you have cited.
5. All the data and code (comments in the code are highly recommended since their usefulness for checks) must be sent with the report by email to carlo.sgarra@polimi.it and davide.stocco@polimi.it by the deadline (5th June 2022).

Here you can find a list of suggested topics:

1. Economic development and Co2 emissions
2. Crude oil price dynamics
3. Oil and gold price on economy prices
4. Productivity growth and inflation
5. Stock market volatility modelling
6. Implied volatility indices, causality against macro economic factors
7. Exchange rate affection on import flows
8. Relationship between GDP and energy consumption
9. CO2 emissions and renewable energy consumption

-
10. Income inequality and household debt
 11. Oil price and exchange rate
 12. Exchange rate volatility and monetary policies
 13. Migration and labor markets
 14. Relation between unemployment and inflation
 15. Structural breaks in inflation
 16. House prices and demographic dynamics
 17. Stock prices and demographic structure
 18. Government debt on private consumption
 19. Economic growth and public debt
 20. Bank lending in euro area