Department Econometrics & Data Science
Bechelor thesis supervision

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Enjoying Econometrics at Vrije Universiteit Amsterdam

Welcome to the Kick-off meeting

Purpose of this meeting: providing information about the supervision process for Bachelor thesis.

First matter of importance: we are all subject to all guidelines, deadlines and rules as set out by the coordinator of the Bachelor thesis, see **Canvas page**.

Our Team

Your Bachelor thesis supervision is carried out by :

▶ prof dr Siem Jan Koopman
▶ Anouk Appel
▶ Yannick van Etten
▶ dr Lennart Hoogerheide

Organization

▶ You base your thesis on a specific article or a small set of articles in the list provided.

▶ You need to confirm by email to s.j.koopman@vu.nl (again) your topic, first choice, and possibly second choice, of article, your student ID, and your email address, before Friday 22 March 2024, 23:59 hours. .

▶ You can work in a group of two students (maximum), but under requirements:
  ▷ both students are supervised by Koopman
  ▷ two theses should be based on two different first choice articles
  ▷ should be using different data sets
  ▷ focus of two theses must be sufficiently distinct

Example computer code

Example computer-code for estimating a standard GARCH model, written by dr. L. Hoogerheide, will be made available to you on a Github page, the link will be communicated in due course.

The `Python` code treats the maximum likelihood estimation of a GARCH model, but there is also code for the implementation of a random walk Metropolis-Hastings algorithm for Bayesian estimation.

You are encouraged to use this code as starting point.

Office hours

Weekly in-person support is provided to students via office hours. The office hours are taking place on Tuesday and Wednesday :

- ▶ Tuesdays, from 10:00 - 15:00 hours
- ▶ Wednesdays, from 10:00 - 15:00 hours

Both are starting in the week of 2 April.

Office hours

About the office hours

▶ The office hour are run by MSc students Anouk Appel and Yannick van Etten

▶ You can reserve a slot of 30 minutes (maximum) on a weekly basis only

▶ You are encouraged to reserve a slot for two students (then duration is 45 minutes)

▶ The reservations/bookings can be made one week in advance on a Google doc

▶ We may also set-up an online discussion platform for specific questions

How to write an econometrics thesis

► Start writing as soon as possible. The first version always needs a number of updates!

► Try to focus on your own contribution: 'what is new' (need not be path-breaking!) and explain this as clearly as possible

► Start with title, abstract, structure of the paper: sections, subsections, headers

► The American Statistical Association (ASA) Style Guide tells you how to structure the paper, how to devise tables, graphs and references, how to use mathematical notation, and last but not least, how to write clearly and economically.

► See also King, G. (2006), 'Publication, Publication', for detailed advice on how graduate students should write a scientific research paper.

Important dates

- ▶ 19 March: Kick-off meeting 17:00 in room 10A33
- ▶ 1 April: supervision starts
- ▶ 14 June: deadline delivery of poster presentation (summary)
- ▶ 17 June: presentation ()
- ▶ 28 June: supervision / office hours end
- ▶ 15 July: deadline submission Bachelor thesis
- ▶ 15-22 July: reading theses by supervisor and co-reader
- ▶ 22-24 July: delivery of grades

Important links

- Canvas : E_EOR3_THS
- Canvas : Group Koopman
- Google Doc : Office hour booking
- Github : Documents, Code, Data