Experimetrics Assessment 2024

- **Email your project by the due date to:** james.tremewan.hse@gmail.com

Final Project

Due Date: 24 December

1. EITHER:

   - Use your individual simulated data set from Google Drive, OR

   - Download a dataset from a published journal article. You can find datasets in the supplementary material of most recent publications in many journals. Each student must use a different data-set! When you have found a dataset you like, check here: **Link to spreadsheet**, If no one has already claimed your article, fill in your name and the name of the paper. Otherwise, find another dataset!

2. If you have found your own data set, explain the experimental design and describe each of the variables you will be using. This should be as brief as possible with just enough detail for me to understand your project without having to read the article myself.

3. Come up with several hypotheses you can test by estimating structural models with your data. At least one of your hypotheses must involve comparing non-nested models.

4. Estimate your models and test your hypotheses, remembering to bootstrap your standard errors if appropriate, stating why you did or did not choose to do so. At least one test must use the Vuong and Clarke tests.

5. Describe and interpret your results.

Notes

- The simulated data sets have the same sets of variables, but the size and signs of parameters in the underlying data generating process may differ.

- It is not important whether or not you find statistically significant results. Grades will only be based on the quality of the hypotheses and whether or not they were correctly tested.

- Please present your final results neatly in a single table with just parameter estimates, standard errors, log-likelihoods, and p-values of specific hypotheses if appropriate, as you would see in a published paper.

- Your project should consist of two parts:

  - A write-up containing the description of your data and hypotheses, what estimations you performed (including equations describing log-likelihood functions), the table of results, and a conclusion (this should contain NO code or unformatted R output).

  - An R file which contains all the code you used to generate the results you describe in the main text, annotated so that it is easy to see which commands relate to which parts of the write-up.