General Instructions for Course Project

DSA305: Panel Data Analysis, Term II 2023-24

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1. **Type of project:** ***Python*** empirical applications of panel models and methods on real world panel data. It is a **group project** consisting of **two students** per group.

2. **Initial submission.** You are required to send your draft project in a single PDF file to the instructor (zlyang@smu.edu.sg), at least **one day** before the oral presentation.

3. **Oral presentation.** Oral presentation will be on **Tuesday 1:10PM - 3:15PM, April 2, 2024**. Each group is allocated with **25min,** with 20min for presentation and 5min for questions.

4. **Final submission: Friday 5:00pm, April 5, 2024**; a pdf file to instructor's email address.

5. **Project style.** The language of the project is English. The project should have a title page, be 1.5-line spaced, and have a margin of one inch in all four sides.
   - The **title page** should list the full title, authors' information (name, email address, and school), an abstract, and key words;
   - The **abstract** should not exceed 120 words, aiming for a concise summary of your work.
   - There is no maximum length for the project but there is a minimum length of **25 pages**.
   - Illustrations and tables should be numbered, have a proper title, and be incorporated into the main text.
   - The project should be divided into sections and, if necessary, subsections.
   - Mathematical symbol should be typewritten.
   - The equation numbers should be placed in parentheses and to the righthand margin.

6. **Reference style.** References should be cited in the text by author's family name followed by (year), and listed at the end of the paper alphabetically according to authors family names. Where reference is made to more than one work by the same author published in the same year, identify each citation in the text as, e.g., Collins (1998a) and Collins (1998b), etc. Where a paper has three or more authors, cite in the text as, e.g., Collins *et al*. (1998). All references must be complete and accurate in formats consistent with journal papers as in (1) below, books as in (2) below, and chapters in an edited book as in (3) below:

   (1) Lee, T., White, H., Granger C., 1993. Testing for neglected nonlinearity in time series models. *Journal of Econometrics* **56**: 269-290.

   (2) Brock, W., Hsieh, D., LeBaron, B., 1991. *Nonlinear Dynamics, Chaos, and Instability: Statistical Theory and Economic Evidence.* MIT: Cambridge, MA.

   (3) Hansen, B. E., 1993. The likelihood ratio test under non-standard conditions: testing the Markov switching model of GNP. In *Nonlinear Dynamics, Chaos and Econometrics*, Pesaran MH, Potter SM (eds). Wiley: Chichester.

7. **Assessment Criteria:**
   - Formulation and motivation of the research problems (15%)
   - Literature related to the problems to be studied (10)

- Data used for empirically addressing the issues raised (15%)
- Econometric models and methods used for analyzing the data, conclusions drawn from the analysis, and policy implications (25%)
- Oral presentation (15%)
- Academic writing (20%)

8. **Academic Integrity.** Be mindful for copyright issues: indicate clearly in your project the sources of the materials and results that you used.