

Information about the Econometrics Master

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Table of Contents

Program Structure & Course Registration

Statistical Theory

Case Studies

Master's Thesis

Extracurricular Activities

Financing your studies

Overview of the Master's Program

- ▶ Structure of the program
- ▶ Finding courses
- ▶ Completing the course
- ▶ Duration and credit requirements

Structure of the program

- ▶ Reading courses: Probability, linear models, inference, introductory case studies, macroeconomics and microeconomics
- ▶ 120 ECTS required for completion of the program
 - ▶ Statistical Theory (15 ECTS)
 - ▶ Case Studies (8 ECTS)
 - ▶ Time Series Analysis (10 ECTS)
 - ▶ Econometrics (9 ECTS)
- ▶ Three elective sections:
 - ▶ ME5 Economics (11-26 ECTS)
 - ▶ ME6 Applied Econometrics (11-26 ECTS)
 - ▶ ME7 Econometric Methods (11-26 ECTS)
- ▶ Master thesis (30 ECTS)
- ▶ Types of courses: lectures and seminars

Finding courses

- ▶ Lecture registry (Vorlesungszeichnis)
- ▶ Each university has one (click the links):
 - ▶ [TU Dortmund](#)
 - ▶ [Ruhr-Universität Bochum](#)
 - ▶ [Universität Duisburg-Essen](#)
- ▶ Moodle rooms:
 - ▶ [TU Dortmund](#)
 - ▶ [UDE](#)
 - ▶ [Bochum](#)
- ▶ [Econometrics website](#)

Finding courses

- ▶ Registration to the courses (mostly) not required. Some exceptions: programming courses and lectures offering oral exams
- ▶ Seminars, however, usually require timely registration
- ▶ Access to the Moodle room for material. Key for the Moodle room: chair website, professor's website or first lecture
- ▶ Attendance (mostly) not mandatory
- ▶ Module manual contains information on (mostly) all courses

Registering for the exam

- ▶ Registration done in the [Campusportal](#)
- ▶ Otherwise, you may contact the Central Examinations Office
- ▶ Mr. Bergermann is responsible for the Econometrics program:
thomas.bergermann@tu-dortmund.de

Registering for the exam

- ▶ Registration is open around the middle of the semester and can only be done 2 weeks before the exam
- ▶ Deregistering is possible up to one day before the exam
- ▶ Seminars have particular registration requirements
- ▶ Registration may differ for courses not listed in the module manual

Statistical Theory

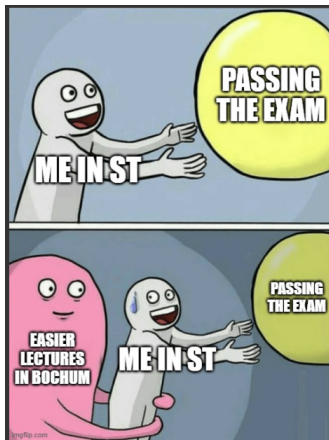
- ▶ Take it early rather than late
- ▶ Go through with the lecture even if you feel sad
- ▶ Ask questions as soon as you have them

Me after they introduce sigma algebras in ST



- ▶ Passing is doable, the 1.0 is something else
- ▶ Study the whole semester
- ▶ Strongly recommend to not take the two first attempts one after the other
- ▶ Do the exercises again even if you are eligible
- ▶ Don't leave it as the last lecture (can't stress it enough)

Meme



Case Studies

- ▶ Seminar where you work in a group
- ▶ Can be quite time-intensive
- ▶ You usually need to submit 2-3 reports (everyone individually)
- ▶ Every group needs to present at least parts of their reports
- ▶ Your reports will be graded individually
- ▶ The presentation is usually graded for the entire group
- ▶ Topic and tasks vary from year to year

Case Studies

- ▶ Can be substituted with the Data Mining Cup or an internship
- ▶ The Data Mining Cup is potentially less work, but that may depend on your coding skills and previous experience
- ▶ Barely anyone has tried the internship option
- ▶ As far as we know, the bar is relatively high for the internship to be accepted (so it is not an easy way out)

Tips for Case Studies

- ▶ As with all seminars, register in time (check your emails)
- ▶ We recommend taking it in the 2nd semester
- ▶ Usually, you can choose your group yourself so make sure to find like-minded people to work together with
- ▶ You will need to code a bunch in R (not just in Case Studies) so familiarize yourself with it asap
- ▶ Also familiarize yourself with \LaTeX since the reports should *really* be written in it (applies to all scientific works)

Tips for Case Studies

- ▶ The results of the reports are of secondary importance; it is important that your results are *reproducible*, so focus on:
 - ▶ Structure (Introduction, Data, Methods, Results, Conclusion)
 - ▶ Grammar and readability
 - ▶ References/citations
 - ▶ Theoretical/mathematical accuracy
 - ▶ Proper figures and tables

Master's Thesis

1. Decide whether you want to write an internal or external thesis
2. Find your supervisor and topic (the topics are uploaded on homepages of the professors or [here](#), but it is not a must)
3. Send the email with your topic and your supervisor to pruefungsverwaltung-statistik@tu-dortmund.de
4. In response you will get a form of Admission to the Master's Thesis Econometrics (The Chair of the Joint Examination Committee is Prof. Demetrescu, the third signature)
5. The official start date is the date on this form

*Disclaimer: This is super important, you won't find this info anywhere.
We know it because we suffered.*

Extracurricular Activities

- ▶ Fachschaft Statistik: Welcome-back party (later), board game nights, Werewolf evenings
- ▶ Sport on Campus
 - ▶ Dortmund
 - ▶ Essen
 - ▶ Bochum
- ▶ Music on Campus ([Website of Uni music](#))
- ▶ Theatre on Campus
- ▶ Yearly "Sommerfest" (summer festival)
- ▶ [International office](#)

Fachschaft Information

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Financing your studies

- ▶ Working student positions
- ▶ Research and teaching assistant positions
- ▶ BAföG

Download these slides



Thank you and enjoy your
studies!