

Term paper 2

In term paper 2, like term paper 1, you write a mini research paper. You could choose any topic related to one of the chapters covered in our curriculum. That is,

- price transmission analysis (Chapter 13)
- volatility (Chapter 14)
- panel data models (chapter 15)
- Qualitative and limited Dependent variable models (chapter 16)

You decide on the topic, the methodology, and the data. The paper should be between 10-15 A4 pages long. Maximum 20 pages. This includes all output, graphs, references, etc. R code should be in an appendix (not included in the page count).

The focus should be on your research questions, model, and estimation, but most important, **interpretation**. The theory section should be rather small compared to the rest of the paper. Also, reread the instructions that were given for term paper 1.

Alone /in a group?

Work alone or in a group of a maximum of 2 persons.

Deadline for submission:

- December 08, 2022

Data and data sources:

- You could look at the potential data sources used for term paper 1.
- If you choose a topic related to chapter 16, you could use one of the data frames available in the package called "mlogit" .

To see the available data frame in the package, run the following codes:

```
install.packages("mlogit")  
library(mlogit)  
data()
```

Then, if you want to read one of the data frame in R, for instance, the data frame called "Mode", you could use the code:

```
data(Mode)
```

- Here is a [resource page for term paper 2](#) (from class last year)