Applied Macro and Financial Econometrics

Guidelines for submitting assignment

- Topic: Build an Econometric Model using any Time Series Data
- It could be an individual project or a group project with a maximum of 4 persons
- The list of groups mentioning the names of the members should be submitted on 24th September
- You can use any econometric/statistical software you prefer (mention the name)
- Submit the assignment in pdf form (not more than three pages) to annielaben@gmail.com
- The paper should include:
    o Description of the time series selected (diagrams/data plots could be included)
    o An empirical question that you can answer using the chosen dataset
    o Significance of the study
    o Theoretical foundations of your analysis and step-by-step explanation for your empirical analysis.
    o Diagnostics section presenting the tests that you will run and interpreting the findings
    o Explanation on how problems could be solved
    o Limitations of the study
    o If you take ideas from another work/article/project, you should acknowledge your source and state in what ways your study goes further than the ideas already provided in the cited work.
    o Source of data used

- Final Submission should have three files:
    o The paper in pdf form
    o Results of analysis in whichever package you have used
    o Dataset used in Excel sheet

- Evaluation will be based on:
    o Sharpness of the research problem (10)
    o Ability to defend the work (15)
    o Relevance of the conclusions made (15)
    o Style of presenting the work (10)

- Timeline:
    o 24th September- Names of members of the group
    o 1st October – Data to be finalised and data source mailed to the mentioned id
    o 15th October – Final submission