

Econometric Methods

Winter 2024/2025

Andrzej Torój; Bartosz Olesiński

EVALUATION CRITERIA

I Written exam (60%)

Test of multiple choice. Full material from the lectures covered.

II Homework (40%)

The aim of the homework is to perform an econometric analysis of a selected regression problem, including:

- selecting a topic and justifying its relevance;
- variable selection (explained and explanatory variables) and data collection;
- description of the estimation results and diagnostic tests;
- proposing solutions to the detected problems (to an extent corresponding to the class curriculum).

The topic, with a preliminary 1 paragraph explanation of why it has been selected, should be submitted via MS Teams task by **12 December 2024**.

The complete homework should consist of (i) a report (max 5 pages), and (ii) replication pack (R code + data). The report should be well-edited and clearly written (the editorial effort will be part of the evaluation). The complete homework should be submitted via MS Teams task by **9 January 2025**.

III Aggregation

The sum of points scored in both parts will be considered as a basis for the final evaluation. Non-submission of the homework does not exclude scoring >50% points, and hence a positive evaluation. Exact thresholds for setting grades will be settled after the exam, but the lower threshold to score 3.0 will not fall below 50% of the best performing student.

IV Deadlines

Homework topic selection: **12 December 2024**.

Homework submission: **9 January 2025**.

The homework will be checked before the exam, so that the students know their homework evaluation when taking the exam.