

**M.Sc. Econometrics – Module 2**  
**2008 - 2009**  
**Dr Gaia Narciso**

**Project guidelines**

Each student is required to undertake an individual applied research project that puts in practice the time series analysis techniques covered during this course. This will account for 15% of the overall grade.

The research question posed should be related to the field of economics and require to use time series data and techniques. Students will be required to present their project outline to the class in Week 5.

The submitted project should include the following

1. Research paper (min. 5,000 words, max. 6,000 words) to be laid out as follows:
  - Title
  - Abstract
  - Introduction
  - Motivation and literature review
  - Economic model and empirical approach
  - Data
  - Empirical results
  - Discussion of possible extensions
  - Conclusions
  - References
2. Copy of the data file
3. List of commands

The deadline for submission of the project will be at 5 pm Friday March 13<sup>th</sup>.