General Instructions for Course Project

ECON6031: Panel Econometrics and Data Analysis, Term II 2025-26

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1. **Type of project:** Empirical applications of panel models and methods on real world panel data with Python. It is a group project consisting of two students per group.

2. **Weightage of the project**: 30% of the course.

3. **Project style.** The language of the project is English. The project should have a title page, use 1.5-line space and font size 12, and have a margin of one inch in all sides.

   - The **title page** should list the full title, authors' information (name, email address, and school), an abstract, and key words.
   - The **abstract** should not exceed 160 words, aiming for a concise summary of your work.
   - There is no maximum length for the project but there is a minimum length of **25 pages**.
   - Illustrations and tables should be numbered with a proper title and be in the main text.
   - The project should be divided into sections and, if necessary, subsections.
   - Mathematical symbols should be typewritten.
   - The equation numbers should be placed in parentheses and aligned to the right.

4. **Reference style.** References should be cited in the text by author's family name followed by (year), and listed at the end of the paper alphabetically according to authors' family names. Where reference is made to more than one work by the same author published in the same year, identify each citation in the text as, e.g., Collins (1998a) and Collins (1998b), etc. Where a paper has three or more authors, cite in the text as, e.g., Collins *et al*. (1998). All references must be complete and accurate in formats consistent with journal papers as in (1) below, books as in (2) below, and chapters in an edited book as in (3) below:

   (1) Lee, T., White, H., Granger C., 1993. Testing for neglected nonlinearity in time series models. *Journal of Econometrics* **56**: 269-290.

   (2) Brock, W., Hsieh, D., LeBaron, B., 1991. *Nonlinear Dynamics, Chaos, and Instability: Statistical Theory and Economic Evidence.* MIT: Cambridge, MA.

(3) Hansen, B. E., 1993. The likelihood ratio test under non-standard conditions: testing the Markov switching model of GNP. In *Nonlinear Dynamics, Chaos and Econometrics*, Pesaran MH, Potter SM (eds). Wiley: Chichester.

5. **Assessment Criteria:**
   - **Formulation and motivation** of the research problems (10%)
   - **Literature** related to the problems under study (10)
   - **Quality of panel data** used for empirically addressing the issues raised, and clarity in the description of the data (10%)
   - **Panel econometric models and methods** used for analyzing the data: correctness in the implementations, conclusions drawn from the analysis, and policy implications (30%)
   - **Python codes**: correctness and novelty (15%)
   - Academic **writing** and timeline (15%)
   - Oral **presentation** (10%)
6. **Initial submission:** Submit your draft project in a single PDF file on eLearn -> Assignments, by Sunday 6:00PM, March 22, 2026.
7. **Oral Presentation:** 12:00–15:15PM, 23 March 2026, 20 minutes per group.
8. **Final Submission:** Submit your completed project in a single PDF file on eLearn -> Assignments, by Wednesday 6:00PM, March 25, 2026. Submit also a single text file containing all Python codes (properly labeled) in your final submission.
9. **Academic Integrity.** Be mindful for copyright issues: indicate clearly in your project the sources of the materials and results that you used.