ECON 5970: Econometrics Seminar

University of Oklahoma Spring, 2023

Professor: Dr. Pallab Ghosh Office: 323 Cate Center Drive (Cate 1)

Class Meets: Tu & Th 9:00 am - 10:15 am Online Office Hours: Tu & Th 10:30 am - 11:30 am

Classroom: Cate 1 Room 323 Email: pallab.ghosh@ou.edu

This syllabus is a contract between you and me. By taking this course you agree to abide by the policies and rules listed within.

Course Description:

This course is essentially designed to introduce how to write a research paper that meets the quality of academic peer-reviewed economics journals. The course will emphasize building a research paper structure and the importance of basic concepts that are implicitly assumed to meet when a researcher submits a journal article. Thus, the main goal of this course is to learn a set of research concepts and tools which an economics graduate student should follow for applied research in economics.

The course is built up with student presentation, and frequent feedback loop from the instructor, other faculty members, and fellow students enrolled in the class. The expectation is students will present their research papers periodically, and also there will be specific class assignments in every class. Thus, the class performance and implementing the feedback from everyone will be the key indicator to do well in the class.

Course Objectives:

The main goals of this course are:

- 1. Learning the process of how to develop an original research idea.
- 2. To acquaint students with core and contemporary concepts of writing a research paper.
- 3. Understanding the details of the identification strategy to establish a causal relationship.
- 4. Learning the fundamental rules of academic journal writings.

- 5. Learning some strategies of presenting a research paper in a conference or a seminar.
- 6. Meeting the standard of a reputed economics journal's quality for journal submission and potential publication.

Teaching Assistant:

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Textbooks:

There are no required textbooks for this course because the course materials are entirely based on many economics journal articles.

Course Grades:

Your course grade will be based on (i) Department Seminar Report, (ii) Class Performance, (iii) Referee Report (iv) Research Paper. The weights for these parts are listed in Table 1.

I believe in horizontal equity: all students who receive the same numerical grade will receive the same letter grade (i.e., a 90 will not be an A- for one student and an A for another). I also believe in vertical equity: higher numerical grades will (obviously) correspond to higher letter grades. After complete grading, identical adjustments may be made to everyone's grade if the median score is lower than expected.

At this point in your career, the grade you receive in this course should have little impact on the quality of your dissertation thesis. I follow one rule that no one will receive a grade in the 'A range' without showing up in classes regularly, encouraging class discussion, implementing feedback, and doing well in the independent research project. This is not surprising because class performance and research project consist of 60% of your final grade.

Research Project:

The most important goal of this course is to learn the intricate details of writing a research paper. As a graduate student, you can achieve this goal only by rigorously practicing the process and spending a lot of your time on your research paper. The course is designed to present your research project multiple times in the semester. Every time, we will provide you with some actionable feedback that we expect you to implement before your next presentation.

Your course grade will heavily depend on the quality of your research draft. I expect your final draft to meet the submission criteria of a mid-tier economics journal. You need to submit

Table 1: Weights of Exams, Homeworks and Project

Index	Weights
Department Semiar Report	10%
(& Attending Seminars)	
Referee Report and Summary Report	30%
of Related Journal Articles	
Class Performance	30%
(Presentation, Discussion and Assignments)	
Research Paper	30%

your draft in a PDF file that will be meet the requirements of a reputed journal submission. Please use the software **Latex** to create the PDF outlet. If you don't use it, please convince me with solid reasons why Microsoft Word doc will be a better choice for your research paper.

Once you finish the draft, we will discuss what journal would be appropriate. Please submit your final draft by May 10, 2023.

Class Performance:

This is a graduate-level class, so I expect you to attend classes regularly. I also strongly encourage you to participate in the class discussion and provide candor feedback when someone else presents their research projects. In most of the classes, I will assign you a specific task related to the learning topics of that class. Thus, I always expect you fully prepare before showing up in the class.

This class is not a traditional lecture-based class, so it will not be effective if students do not spend enough time engaging in their research papers and preparing well to present the update in the class. You are expected to present your research papers every few weeks, and after the presentation, there will be a discussion session on the next steps for further improvement. In such discussions and during the presentation, it is expected that everyone will actively provide feedback. The goal is to create a frequent feedback mechanism and focus on the process of learning by doing.

Referee Reports:

When you will submit your research proposal in the fourth week of the semester, you also need to submit me a list of 20 journal articles related to the research question you want to pursue. Out of these 20 articles, you choose ten papers to write referee reports. These ten papers should be most relevant to your research topic. Each referee report should be a minimum of two pages

long, and it should mainly focus on the issues you do not agree with the author(s).

You should also write a brief summary of the other ten articles. The brief summary should contain the information: (i) What is the research question? (ii) Why do the authors think the research question was important? (iii) How do the authors identify the model and address the endogeneity issue? (iv) What are the main contributions of the study. Please do not rephrase the abstract, which will not be acceptable.

Please combine all those ten referee reports and additional ten summary reports and then submit one PDF file before May 8, 2023. I will not accept any late submissions.

Department Semiar Report

Note that 10% of your grade will depend on attendance and a brief summary report for each departmental weekly seminar talk. Thus, I expect you to attend the department's seminar regularly, and every week we will briefly discuss the paper presented by the seminar speaker. Please submit the brief report through email before the class next Tuesday (after Friday's talk).

Statistical analysis software

I recommend that students use Stata because Stata has already implemented most of the course materials we will cover in this course. However, it is not required. You can use Python, Julia, Matlab, R, SAS, or any other statistical software for your homework and class project. I will read your codes from any of those listed software to verify the final output. Stata is most popular in applied research since economists well accept it around the world, and it's also very user-friendly. However, if you want to implement some new techniques which are not available in Stata, matrix language software like Python, R, Matlab and Guass will be a better choice compared to Stata and SAS. It's completely your decision to choose the right statistical software for you.

Academic Integrity:

The University of Oklahoma Academic Integrity Policy holds students accountable for the integrity of the work they submit. The policy also governs the integrity of work submitted projects and other verifications of participation in-class activities. If it is determined that you have violated this standard of academic honesty, you can receive an F in the course. For more information, please visit the University of Oklahoma website.

Table 2: Class Schedule

Part	Week	Date	Tuesday	Date	Thursday
Part 1					
	W1	Jan 17	Syllabus & Outline of a Research Paper	Jan 19	Outline of a Research Paper
	W2	Jan 24	How to Find a Research Question?	Jan 26	How to Build a Model?
			& Make Tables and Graphs		(/Empirically Test a Hypothesis)
	W3	Jan 31	Student Proposal Presentation (10 min Presentation & 5 min Discussion)	Feb 02	Student Proposal Presentation (10 min Presentation & 5 min Discussion)
	W4	Feb 07	Estimation Approaches	Feb 10	Estimation Approaches (List of Referee Report Papers Due)
Part 2	W5	Feb 14	Guidelines of Writings	Feb 16	Guidelines of Writings
	W6	Feb 21	Preliminary Estimation Results	Feb 23	Preliminary Estimation Results
	****	100 21	(20 min each students)	100 20	(20 min each students)
	W7	Feb 28	How to Present a Research Paper? (/Prep for Job Talk Seminar)	Mar 02	Guidelines of Job Market Papers & Build Up Teaching Portfolio
	W8	Mar 07	Guest Lecture by a Faculty	Mar 09	Guest Lecture by a Faculty
					(Preliminary Draft of Introduction Due)
Part 3					
	W9	Mar 14	Spring Break	Mar 16	Spring Break
	W10	Mar 21	Student Presentation (30 min) (Mainly Estimation Results)	Mar 23	Student Presentation (30 min) (Mainly Estimation Results)
	W11	Mar 28	Student Presentation (30 min) (Mainly Estimation Results)	Mar 30	Student Presentation (30 min) (Draft of Final Introduction Due)
	W12	Apr 04	Guest Lecture by a Faculty	Apr 06	Guest Lecture by a Faculty (First 10 Referee Reports Due)
Part 4					
	W13	Apr 11	Final Presentation (75 min) (Other Faculty will be Invited)	Apr 13	Final Presentation (75 min) (Other Faculty will be Invited)
	W14	Apr 18	Final Presentation (75 min) (Other Faculty will be Invited)	Apr 20	Final Presentation (75 min) (Other Faculty will be Invited)
	W15	Apr 25	Final Presentation (75 min) (Other Faculty will be Invited)	Apr 27	Final Presentation (75 min) (Other Faculty will be Invited)
	W16	May 03	Final Presentation (75 min) (Other Faculty will be Invited)	May 05	Discussion of Job Market Paper Idea & Job Market Paper Prep
Final	Week	May 08	Referee Report Due (All 20 Papers)	May 10	Final Paper Due (Professional PDF Outlet)