

Empirical Project: Instructions

Econometrics III

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Spring 2025

As part of your final evaluation, you are required to undertake a brief empirical project. This document provides the necessary instructions. The primary objective of this project is to select a peer-reviewed empirical research paper from a reputable economics journal that offers accessible data and code. The selected paper should employ parametric methods to estimate conditional expectations on a topic that interests you.

Your task is to extend the paper's analysis by incorporating techniques covered in this course, specifically nonparametric estimation techniques and quantile regression. You are expected to summarize your analysis and conclusions in a written document, highlighting any potential differences and/or similarities with the original analysis.

Additionally, you are required to prepare a 10-minute presentation summarizing your findings.

Further detailed instructions are provided below.

INSTRUCTIONS:

- (1) Please form groups of max 4 people.
- (2) Select a paper published in a reputable economics journal that provides accessible data and code. Top journals in economics include *Econometrica*, *Quarterly Journal of Economics*, *Journal of Political Economy*, *Review of Economic Studies*, and *American Economic Review*. Papers from other journals may also be considered; however, please [email me](#) for approval.
Advice: It is advisable to focus on recent papers, as they tend to offer more comprehensive data descriptions and replication packages. Standards for these aspects have improved significantly in recent years, facilitating work on such papers.
- (3) Once your group and paper are decided, please send the following information to the T.A. of the course (Carlos Gómez): a) the composition of your group; b) the paper you have chosen; and c) a link to the replication package. Deadline: April 15th.
- (4) For the project, you are required to explore the data using methods not employed in the original paper, specifically nonparametric methods and quantile regression. Please produce a document that briefly summarizes the main idea and analysis of the empirical paper as well as your own analyses. Clearly highlight any similarities and differences, and discuss how your analysis could complement (or even substitute) the original study.
- (5) Deadline for submission: May 18th. (Please submit on time, late submissions will be penalised).

- (6) Presentation: last day of the course. Details about the presentation will be provided as the date approaches.

Good luck!