

Econ 444 Elementary Econometrics
Fall 2007
Term Paper

The term paper is due at the beginning of class on Wednesday, November 21

1 Important Rules for the Term Paper

- **OWN WORK** without group discussion: Unlike the other homework exercises, group discussion of the term paper is not permitted. For the term paper, you can discuss with me or the TA but not with other students. You must not supply a computer file of your spreadsheet to any other student. In case that any wrongdoing is suspected, the case will be reported to the Board of Academic Misconduct.
- **OUTPUT WITH YOUR NAME**: Output with the student's own name as part of the spreadsheet output (for Excel) and the equation titled with your name (for Eviews) must be submitted to receive any credit.
- **LATE** term papers are not accepted. If you have special circumstances, discuss with me before the due date.

2 Instructions for the Term Paper

1. Page Limit

Your text of your paper (excluding your computer output) must not exceed three pages.

2. Data

You are required to use one of the two data sets in Section 5.C on my homepage

<http://economics.sbs.ohio-state.edu/ogaki/index.html> .

If you wish to use another data set, you need to get a written approval from me.

3. An OLS Regression

You are required to run an OLS regression in both Excel and Eviews. Computer output with your name as part of your output needs to be submitted. In your text of the paper, you need to report the regression result in the class format.

4. Interpretation, Confidence Interval, and Hypothesis Testing

Give interpretation of the regression results, report confidence intervals for slope coefficients, and report results for appropriate hypothesis testing.