Directed Research Projects on Canadian Economic Policy

Document of Information

Host Organization

_Document of Information - Canadian Economic Policy_  
Department: Department of Finance Canada, 90 Elgin, Ottawa, Ontario
Supervising Economists: Alexandre Bédard, Senior Advisor/Economist, Samuel Roy, Economist

Project Description

The Division is looking for a student to assist in the creation of a database that would be used to estimate models predicting sovereign credit ratings, similar to Alonso et al. (2007). The database would cover a large number of countries and include sovereign credit ratings from Moody's, S&P, and Fitch as well as macroeconomic and fiscal variables.

Benefits to the Student

This project is an opportunity for the student to work with real-world data, explore the world of credit rating agencies, and develop skills in database development and management. This is also an occasion to collaborate and establish contacts with economists at the Department of Finance Canada.

Commitments, Tasks, and Deliverables

The database should be delivered by the end of the semester and supplemented with background material on the data (e.g., mnemonics, sources, etc.) in either English or French. To be discussed further with the supervising economists.

Specific Qualifications

The student must be familiar with macroeconomic concepts, time series econometrics, and programming. The compulsory econometrics (ECO 3151) and macroeconomics (ECO 3152) courses are minimum requirements.

References