Course Descriptions Master 2013-2014

Course Title	Empirical Econometrics 2
Course Code	EBC4205
ECTS Credits	6,5
Assessment	None

Period

Period	Start	End	Mon	Tue	Wed	Thu	Fri
5	14-4-2014	6-6-2014	C				

Level	Advanced
Coordinator	Jean-Pierre Urbain For more information:j.urbain@maastrichtuniversity.nl
Language of instruction	English
Goals	Students will learn how to apply and interpret econometrics and statistical techniques that are essential for empirical research in macroeconomics, monetary economics, growth, finance... The emphasis will be on the understanding the fundamentals behind the techniques used, their applicability, empirical relevance, economic interpretation, their limitations, both from an empirical and methodological point of view.
Description	The course is an applied course that will covers various topics related to macro/finance/growth type of applications such as Structural VAR, economic policy evaluation, growth and convergence, contagion and financial crises, empirical analysis of intertemporal macroeconomic or financial models , applied DGSE, .. Each topic is empirically driven in that it is motivated by choosing one (or more) empirical papers published in a leading economic journal illustrating the use of the techniques. The paper will be studied and the techniques used will be explained and discussed.
Literature	Stock. J. and M. Watson (2010), Introduction to Econometrics (Addison Wesley), Canova , F. (2005), Methods for Applied Macroeconomic Research (Princeton University Press), empirical papers from top economic journals
Prerequisites	Empirical Econometrics I
Teaching methods	PBL / Presentation / Lecture / Assignment
Assessment methods	Final Paper / Attendance / Participation / Written Exam
Evaluation in previous academic year	For the complete evaluation of this course please click http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM

This course belongs to the following programme / specialisation

Master Economic and Financial Research	Compulsory Courses