

## Course Descriptions Master 2013-2014

Course Title Topics in Computational Econometrics  
 Course Code EBS4007  
 ECTS Credits 4,0  
 Assessment None

Period	Start	End	Mon	Tue	Wed	Thu	Fri
3	13-1-2014	24-1-2014	-				

Level Advanced  
 Coordinator Jean-Pierre Urbain, Stephan Smeekes For more information: [j.urbain@maastrichtuniversity.nl](mailto:j.urbain@maastrichtuniversity.nl); [s.smeekes@maastrichtuniversity.nl](mailto:s.smeekes@maastrichtuniversity.nl)  
 Language of instruction English  
 Goals Students will work with an advanced statistical and matrix programming language in order to solve advanced problems in econometrics.  
 Description The students use a statistical and matrix programming language (Gauss or OX for example) software to implement computationally intensive econometric techniques. The focus will be on programming and using advanced techniques not readily available in standard statistical or optimisation packages. These techniques may for example include simulation based methods (bootstrap, Monte Carlo, indirect inference.).  
 Literature A selection of (survey) articles on the specific econometric techniques used.  
 Prerequisites - Courses from periods 1 and 2 from the Master in Econometrics. Exchange students need to have a solid background in econometric methods or operations research. They need to have obtained a bachelor degree with a major in Econometrics/Quantitative Economics.  
 - Restricted to econometrics students or students from the MSc. Research master programs.  
 Teaching methods Lecture / Assignment / Groupwork  
 Assessment methods Final Paper  
 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 Econometrics and OR	Econometrics
Master Econometrics and OR	Econometrics & OR Skill
Master Econometrics and OR	Mathematical Economics
Master Economic and Financial Research Track Econometrics	Skills
Master Economic and Financial Research	Skills