

Course Descriptions Bachelor 2015-2016

Course Title Introduction to Software in Econometrics, Operations Research and Actuarial Science
Course Code EBS2043
ECTS Credits 4,0
Assessment Whole/Half Grades

Period	Period	Start	End	Mon	Tue	Wed	Thu	Fri
	3	11-1-2016	22-1-2016	-				

Level Advanced
Coordinator Nalan Bastürk For more information:n.basturk@maastrichtuniversity.nl
Language of instruction English
Goals Development of Econometric and OR methods.
Description Students will be trained to use software R or to use a software for modelling and solving (integer) linear programs. Applications using software R will be based on Bayesian inference of a set of standard econometric models. Special attention will be given to the development of computational algorithms such as Markov chain Monte Carlo.
Literature Lecture notes.
Prerequisites Econometric Methods.
Teaching methods PBL / Lecture / Groupwork
Assessment methods Final Paper / 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 Bachelor Econometrics and Operations Research Year 3 Compulsory Skills