

Course Descriptions Master 2020-2021

Course Title	Topics in Computational Econometrics							
Course Code	EBS4007							
ECTS Credits	4,0							
Assessment	Pass / Fail							
Period	Period	Start	End	Mon	Tue	Wed	Thu	Fri
	3	11-1-2021	22-1-2021	C				
Level	Advanced							
Coordinator	Stephan Smeekes For more information: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 R 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 and manuals on the statistical software used (all will be distributed via the course website).							
Prerequisites	<ul style="list-style-type: none">- Courses from periods 1 and 2 from the Master in Econometrics.- 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 Operations Research				Elective Skill(s)			
	Master Economic and Financial Research - Econometrics				Year 1 Compulsory Skill(s)			
	Master Economic and Financial Research - No specialisation				Year 1 Elective Skill(s)			