Course Descriptions Master 2023-2024

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	15-1-2024	26-1-2024					

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	This course is in transition.
	The following rule applies to master Econometrics and Operations Research students who started the programme prior to academic year 2023/24.
	TRANSITIONAL REGULATION (EBS4007):
	Students who started the MSc E&OR prior to September 2023, who did not successfully complete one of the following skills courses before September 2023 will have to successfully complete the replacement skills training Computational Research Skills (EBS4043) as from academic year 2023-2024 or have a resit examination in 2023-2024.
	See the Transitional Regulations section in the Master Education and Examination Regulations for more information.
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	
Transitional Regulations	See prerequisites