

Course Descriptions Master 2019-2020

Course Title Empirical Econometrics 2

Course Code EBC4205

ECTS Credits 6,5

Assessment Whole/Half Grades

| Period | Start | End | Mon | Tue | Wed | Thu | Fri |
|--------|-----------|----------|-----|-----|-----|-----|-----|
| 5 | 14-4-2020 | 5-6-2020 | C | | | | |

Level Advanced

Coordinator Ines Wilms For more information: i.wilms@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 cover various econometric models (e.g. VAR, VECM, GARCH, HAR models) and their usefulness for analyzing macro/growth/finance datasets. Special attention will be given to large econometric models and methods especially tailored towards the analysis of time series datasets that contain many time series relative to the time series length. Each topic is empirically driven in that it is motivated by choosing empirical papers published in leading economic journals illustrating the use of the techniques. These papers will be studied and the techniques used will be explained and discussed.

Literature

Prerequisites Empirical Econometrics I

Teaching methods PBL / Presentation / Lecture / Assignment / Papers

Assessment methods Final Paper / Attendance / Participation / Presentation

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 - No specialisation Year 1 Core Course(s)