Course Descriptions None 2013-2014

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

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; 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 wil be on programming and using advanced techniques not readily available in standard statstical 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