# Course Descriptions None 2014-2015

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| Course Title | Dynamic Modelling |
| Course Code | EBC2120 |
| ECTS Credits | 6,5 |
| Assessment | None |

Period

| Period | Start | End | Mon | Tue | Wed | Thu | Fri |
|---|---|---|---|---|---|---|---|
| 4 | 2-2-2015 | 3-4-2015 | X | | X | | X |

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| Level | Advanced |
| Coordinator | Ton Storcken For more information:t.storcken@maastrichtuniversity.nl |
| Language of instruction | English |
| Goals | In this course the student will learn to analyse and design dynamic models related to economic problems from a mathematical, statistical and empirical point of view. |
| Description | Course topics are<br>- linear difference and differential equations as well as systems of these,<br>- an introduction to Optimal Controle Theory, and<br>- statistical and empirical analysis of dynamic econometric models. |
| Literature | Lecture Notes of Difference and Differential Equations (ELEUM).<br><br>Optimal Control Theory and Static Optimization in Economics, by D. Leonard and N. Van Long, Cambridge University Press, 1992 (chapters 2, 4, 6 and 7).<br><br>Applied Econometric Time Series, Walter Enders, (3rd Edition), John Wiley, 2010. |
| Prerequisites | All courses of the first and second year bachelor econometrics. |
| Teaching methods | PBL / Lecture |
| Assessment methods | 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 | |
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| Bachelor Econometrics and Operations Research | Year 3 Compulsory Courses |