

Course Descriptions None 2015-2016

Course Title Introduction to Software in Econometrics, Operations Research and Actuarial Science

Course Code EBS2043

ECTS Credits 4,0

Assessment Whole/Half Grades

Period	Start	End	Mon	Tue	Wed	Thu	Fri
3	11-1-2016	22-1-2016	-				

Level Advanced

Coordinator Nalan Bastürk For more information:n.basturk@maastrichtuniversity.nl

Language of instruction English

Goals Development of Econometric and OR methods.

Description Students will be trained to use software R or to use a software for modelling and solving (integer) linear programs. Applications using software R will be based on Bayesian inference of a set of standard econometric models. Special attention will be given to the development of computational algorithms such as Markov chain Monte Carlo.

Literature Lecture notes.

Prerequisites Econometric Methods.

Teaching methods PBL / Lecture / Groupwork

Assessment methods Final Paper / Participation / 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

Bachelor Econometrics and Operations Research Year 3 Compulsory Skills