Course Descriptions None 2021-2022

Course Title	Empirical Econometrics 2
Course Code	EBC4205
ECTS Credits	6,5
Assessment	Whole/Half Grades
Period	

Period	Start	End	Mon	Tue	Wed	Thu	Fri
5	11-4-2022	3-6-2022	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)