Course Descriptions None 2022-2023

Course Title	Topics in Computational Econometrics
Course Code	EBS4007
ECTS Credits	4,0
Assessment	Pass / Fail

Period

Period	Start	End	Mon	Tue	Wed	Thu	Fri
3	16-1-2023	27-1-2023	C				

Level	Advanced
Coordinator	Stephan Smeekes For more information: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	PLEASE NOTE THAT THE INFORMATION ABOUT THE TEACHING AND ASSESSMENT METHOD(S) USED IN THIS COURSE IS WITH RESERVATION. A RE-EMERGENCE OF THE CORONAVIRUS AND NEW COUNTERMEASURES BY THE DUTCH GOVERNMENT MIGHT FORCE COORDINATORS TO CHANGE THE TEACHING AND ASSESSMENT METHODS USED. THE MOST UP-TO-DATE INFORMATION ABOUT THE TEACHING/ASSESSMENT METHOD(S) WILL BE AVAILABLE IN THE COURSE SYLLABUS. The students use a statistical and matrix programming language (Gauss or R for example) software to implement computationally intensive econometric techniques. The focus will be on programming and using advanced techniques not readily available in standard statistical 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 and manuals on the statistical software used (all will be distributed via the course website).
Prerequisites	- Courses from periods 1 and 2 from the Master in Econometrics. - 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 Operations Research	Elective Skill(s)
Master Economic and Financial Research - Econometrics	Year 1 Compulsory Skill(s)
Master Economic and Financial Research - No specialisation	Year 1 Elective Skill(s)