

## Course Descriptions None 2022-2023

Course Title	Empirical Econometrics 2																
Course Code	EBC4205																
ECTS Credits	6,5																
Assessment	Whole/Half Grades																
Period	<table><thead><tr><th>Period</th><th>Start</th><th>End</th><th>Mon</th><th>Tue</th><th>Wed</th><th>Thu</th><th>Fri</th></tr></thead><tbody><tr><td>5</td><td>17-4-2023</td><td>9-6-2023</td><td>C</td><td></td><td></td><td></td><td></td></tr></tbody></table>	Period	Start	End	Mon	Tue	Wed	Thu	Fri	5	17-4-2023	9-6-2023	C				
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5	17-4-2023	9-6-2023	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	<p>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.</p> <p>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.</p>																
Literature																	
Prerequisites	Empirical Econometrics I																
Teaching methods	PBL / Presentation / Lecture / Assignment / Papers																
Assessment methods	Final Paper / Attendance / Participation / Assignment / Presentation																
Evaluation in previous academic year	For the complete evaluation of this course please click <a href="http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM">http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM</a>																
This course belongs to the following programme / specialisation	Master Economic and Financial Research - No specialisation      Year 1 Core Course(s)																