

Course Descriptions None 2023-2024

| Course Title | Topics in Computational Econometrics | | | | | | | | | | | | | | | | |
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| Course Code | EBS4007 | | | | | | | | | | | | | | | | |
| ECTS Credits | 4,0 | | | | | | | | | | | | | | | | |
| Assessment | Pass / Fail | | | | | | | | | | | | | | | | |
| 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>3</td><td>15-1-2024</td><td>26-1-2024</td><td></td><td></td><td></td><td></td><td></td></tr></tbody></table> | Period | Start | End | Mon | Tue | Wed | Thu | Fri | 3 | 15-1-2024 | 26-1-2024 | | | | | |
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| 3 | 15-1-2024 | 26-1-2024 | | | | | | | | | | | | | | | |
| 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 | 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 | <p>This course is in transition.</p> <p>The following rule applies to master Econometrics and Operations Research students who started the programme prior to academic year 2023/24. TRANSITIONAL REGULATION (EBS4007): Students who started the MSc E&OR prior to September 2023, who did not successfully complete one of the following skills courses before September 2023 will have to successfully complete the replacement skills training Computational Research Skills (EBS4043) as from academic year 2023-2024 or have a resit examination in 2023-2024.</p> <p>See the Transitional Regulations section in the Master Education and Examination Regulations for more information.</p> | | | | | | | | | | | | | | | | |
| 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 | <table><tr><td>Transitional Regulations</td><td>See prerequisites</td></tr></table> | Transitional Regulations | See prerequisites | | | | | | | | | | | | | | |
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