

Course Descriptions None 2025-2026

Course Title Introduction to Software in Econometrics
Course Code EBS2072
ECTS Credits 4,0
Assessment Whole/Half Grades

Period	Start	End	Mon	Tue	Wed	Thu	Fri
3	12-1-2026	23-1-2026	C				

Level Intermediate/Advanced
Coordinator Nalan Bastürk For more information:n.basturk@maastrichtuniversity.nl
Language of instruction English

Goals
1. The student will learn to model simple econometric problems in the Bayesian framework.
2. The student will learn how to implement simulation-based Bayesian inference procedures for standard econometric models in the statistical programming software R and how to interpret estimation results.
3. The student will learn how to assess the appropriateness and accuracy of different simulation methods in different examples.

Description
This course covers advanced econometric techniques for modelling financial time series. Topics that are covered include ARIMA, VAR, volatility models and high dimensional modeling. Empirical applications will provide students with practical experience in analysing financial time series.

Literature
Prerequisites Econometric Methods 1 (EBC2111)

Keywords
Transitional Regulations
Teaching methods PBL / Presentation / Lecture / Assignment / Papers / Groupwork / Skills
Assessment methods Final Paper / Attendance / Written Exam / Assignment

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 Disciplinary Skills