Course Descriptions Bachelor 2023-2024

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

Period	Start	End	Mon	Tue	Wed	Thu	Fri
3	15-1-2024	26-1-2024	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	
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 Elective Skill(s)