

LECON2603

2014-2015

RS I: Econometrics Workshop

5.0 credits	30.0 h	2q

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Teacher(s):	Gao Zhengyuan ;
Language :	Anglais
Place of the course	Louvain-la-Neuve
Prerequisites :	Solid knowledge of econometrics at the theoretical and practical level. The course Advanced Econometrics I of the Research Master corresponds to the prerequisite.
Main themes :	The themes are taken in time series econometrics, financial econometrics and microeconometrics. There is a mix of theoretical and applied econometrics.
Aims :	The seminar aims at acquainting students with the current topics at the frontier of research in econometrics. The contribution of this Teaching Unit to the development and command of the skills and learning outcomes of the programme(s) can be accessed at the end of this sheet, in the section entitled "Programmes/courses offering this Teaching Unit".
Evaluation methods :	At the end of the semester, students select three seminars among the list of presented seminars. They write an extended summary of the three seminars, including a personal and critical view about the content. An oral exam is also organized where one of the three seminars (selected by the teachers) is presented in twenty minutes.
Teaching methods :	Research seminar style. The seminars are presented by invited speakers (local and from abroad) who are selected for their expertise. Additional material is made available to the students prior to the seminar for their better understanding (discussion papers, short notes introducing the topic,').
Content :	Topics in econometric theory, time series econometrics, financial econometrics and microeconometrics.
Bibliography:	No specific list, as the list of seminars changes from year to year.
Cycle and year of study :	> Master [120] in Economics: General > Master [120] in Economics: Econometrics
Faculty or entity in charge:	ECON