


5 crédits	30.0 h	Q2
-----------	--------	----

Enseignants	Ghysels Eric ;
Langue d'enseignement	Anglais
Lieu du cours	Louvain-la-Neuve
Thèmes abordés	The course gives a sound preparation on the methodological aspects of big data in finance. It covers topics such as dynamic factor models, large scale data management, and mixed frequency financial econometrics
Acquis d'apprentissage	<p><b>During their programme, students of the LSM Master's in management or Master's in Business engineering will have developed the following capabilities'</b></p> <p><b>KNOWLEDGE AND REASONING</b></p> <p>2.2 Master highly specific knowledge in one or two areas of management: advanced and current research-based knowledge and methods.</p> <p><b>A SCIENTIFIC AND SYSTEMATIC APPROACH</b></p> <p>1 3.3 Consider problems using a systemic and holistic approach: recognize the different aspects of the situation and their interactions in a dynamic process.</p> <p><b>WORK EFFECTIVELY IN AN INTERNATIONAL AND MULTICULTURAL ENVIRONMENT</b></p> <p>5.2 Understand the international socio-economic dimensions of an organization and identify the associated strategic issues and operational decisions.</p> <p><b>TEAMWORK AND LEADERSHIP</b></p> <p>6.1 Join in and collaborate with team members. Be open and take into consideration the different points of view and ways of thinking, manage differences and conflicts constructively, accept diversity.</p> <p>-----</p> <p><i>La contribution de cette UE au développement et à la maîtrise des compétences et acquis du (des) programme(s) est accessible à la fin de cette fiche, dans la partie « Programmes/formations proposant cette unité d'enseignement (UE) ».</i></p>
Modes d'évaluation des acquis des étudiants	Final exam, assignment
Méthodes d'enseignement	Lectures, workshops led by industry experts, assignments
Contenu	<p>The course introduces theoretical and practical concepts related to:</p> <ul style="list-style-type: none"> <li>• dynamic factor models</li> <li>• large scale data management</li> <li>• mixed frequency financial econometrics</li> <li>• financial applications</li> </ul>
Faculté ou entité en charge:	CLSM

<b>Programmes / formations proposant cette unité d'enseignement (UE)</b>				
Intitulé du programme	Sigle	Crédits	Prérequis	Acquis d'apprentissage
Master [120] en ingénieur de gestion	INGM2M	5		
Master [120] en ingénieur de gestion	INGE2M	5		