


5 credits

30.0 h

Q2

Teacher(s)	Ghysels Eric ;
Language :	English
Place of the course	Louvain-la-Neuve
Main themes	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
Aims	<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>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>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".</i></p>
Evaluation methods	Final exam, assignment
Teaching methods	Lectures, workshops led by industry experts, assignments
Content	<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>
Faculty or entity in charge	CLSM

**Programmes containing this learning unit (UE)**

Program title	Acronym	Credits	Prerequisite	Aims
Master [120] in Business Engineering	INGM2M	5		
Master [120] in Business Engineering	INGE2M	5		