UCLouvain

lecon2603

2021

RS I: Econometrics Workshop

5.00 credits	30.0 h	Q2
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Teacher(s)	San Martin Gutiérrez Ernesto ;
Language :	English
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.
Learning outcomes	At the end of this learning unit, the student is able to: 1 The seminar aims at acquainting students with the current topics at the frontier of research in econometrics.
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	Pas de liste spécifique, puisque la liste des séminaires change chaque année.
Faculty or entity in charge	ECON

Programmes containing this learning unit (UE)						
Program title	Acronym	Credits	Prerequisite	Learning outcomes		
Master [120] in Economics: Econometrics	ETRI2M	5		٩		
Master [120] in Economics: General	ECON2M	5		٩		