- Faculté des sciences économiques
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Applied Macroeconometrics (5AF2017)

Filières concernées	Nombre d'heures	Validation	Crédits ECTS
Master en économie appliquée	**Cours: 4 ph**	**Voir ci-dessous**	6

ph=période hebdomadaire, pg=période globale, j=jour, dj=demi-jour, h=heure, min=minute

Période d'enseignement:

- Semestre Automne

Equipe enseignante

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Contenu

This course gives an introduction on three major topics in applied macroeconometrics: data analysis, forecasting, and structural identification. Students get to know and interpret the most important indicators used to track macroeconomic outcomes in practice. They will also use forecasting methods to predict the future evolution of the macroeconomy. Finally, they will use various techniques to identify the causal impact of a policy change on the macroeconomy. A substantial part of the course is devoted to implementing the techniques with actual data (bring your own laptop if you want). The applications will be conducted in the free statistical software R and the graphical interface RStudio.

Forme de l'évaluation

Mixed assessment: Term paper on an empirical application (40%); 2-hour written exam during the exam session (60%). Retake: 2-hour written exam during the exam session (students can choose whether they want to count their term paper from the semester. Otherwise, the retake exam counts 100%). No documents or connected devices are allowed during the exam, except a formula sheet provided on the exam, a non-programmable calculator and a non-electronic dictionary. In case of violation of these rules, students are in situation of fraud and the unauthorized items will be removed. The exam could be deemed as failed. In case of online exam: 1.5h, open book exam

Documentation

Slides, and commented R codes. Textbooks and research articles as background readings. References available on the slides on moodle.

Pré-requis

Basic training in macroeconomics (IS-LM, open economy macroeconomics) and statistics (mean, variance, correlation, linear regression), is a prerequisite. Knowledge in programming with a statistical software is an advantage.

Forme de l'enseignement

Weekly 4-hour in-class lecture with exercises and interactive applications in the computer lab.

Objectifs d'apprentissage

Au terme de la formation l'étudiant-e doit être capable de :

- Evaluate forecasting models
- Prepare report on applied macroeconomic project
- Apply econometric techniques for data analysis, forecasting, and policy evaluation
- Interpret macroeconomic data

Compétences transférables

- Organise work on written academic report
- Communicate an econometric result to a non-expert public

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