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Econometric Methods for Forecasting and Data Science with Applications in Finance, Economics and Business

Vrije Universiteit Amsterdam

Certificate / Diploma Summer course Amsterdam

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Course description

Qualification Certificate

Field of study General programmes

Course summary -

Course description

The importance of developing appropriate quantitative models and methods for risk-assessment, climate-impact scenarios, energy policy, house market prices, and big data analyses generally are well understood in the academic and professional worlds. The developments in new technologies for econometric modelling, analysis and forecasting of (big) data in finance, economics and business are moving forwards rapidly. We will treat a number of these developments in much detail. We start with the basics of the methodology and theory, we illustrate their use and their importance, we implement the basic methods in a computer lab, and we review the latest developments in the academic and professional literature. We aim to treat the latest developments in univariate time series models, dynamic econometric models, volatility models, dynamic factor models, state space models, time-varying location and scale models, etc. The practical use of econometric methods in the context of specific applications are assessed in individual cases targeted towards the backgrounds of the participants.



Study subjects	-
Course objectives	-
ECTS credits	3.00
Duration	- full-time
Language of instruction	English
Instruction modes	-
Accreditation	-

About the institution

Department	School of Business and Economics
Information about the institution	Ever since it was founded in 1880, Vrije Universiteit Amsterdam has been known for its distinctive approach to knowledge. VU is an open organization, strongly linked to people and society.

Admission

Admission requirements	
Language requirements	
Professional experience required	-
Duration	- full-time
Application deadlines	Start date EU/EEA Students Non-EU/EEA students 19 Aug 2019 22 Jun 2019 -
	Year EU/EEA Non-EU/EEA Institutional 2019 (FT) € 1000 € 1000 € 1000

In short, the following rules apply:

- | | |
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| Tuition fees | <ul style="list-style-type: none"> • The "EU/EEA rate" is the regular fee for students from within the EU/EEA. • The "non-EU/EEA rate" is the rate for students from outside the EU/EEA. • The "institutional rate" is for all students who have already obtained a bachelor's or master's degree and who want to start a second programme leading to a degree at the same level or at a lower level. • Note that FT, PT and D stand for "full-time", "part-time" and "dual", respectively. |
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Make sure you contact your institution to find out what rate applies to you. The rates listed here are estimates.

Scholarships

-
For more scholarships, visit: www.grantfinder.nl

Course
website

[More information about the course](#)

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studievoorlichting

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study info

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Telephone number

Course website

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Institution website

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