

MASTER EN ANÁLISIS ECONÓMICO CUANTITATIVO
2020-2021

Universidad Autónoma de Madrid
Facultad de Ciencias Económicas y Empresariales

Curso Académico 2020–2021

Máster: Análisis Económico Cuantitativo

Curso: 1º

Primer trimestre

First term: 10 weeks. From 15 September to 30 November 2020.

Exams: from 1 to 18 December 2020

1st term.	Lunes	Martes	Miércoles	Jueves	Viernes
15.30-17.00	Mathematical Methods in Economics (semanas 1 a 5) ----- Advanced Macroeconomics: Numerical Methods (semanas 6 a 10)	Microeconomics: Decision Theory	Economic Time Series	Microeconomics: Decision Theory	<i>Workshop in Research Methodologies</i>
17.15-18.45	Economic Time Series	Mathematical Methods in Economics (semanas 1 a 5) ----- Advanced Macroeconomics: Numerical Methods (semanas 6 a 10)	Introduction to Computational Economics (semanas 1 a 3) ----- Introduction to Machine Learning in Economics and Finance (semanas 4 a 10)	Mathematical Methods in Economics (semanas 1 a 5) ----- Advanced Macroeconomics: Numerical Methods (semanas 6 a 10)	<i>Workshop in Research Methodologies</i>
19.00-20.30	Introduction to Computational Economics (semanas 1 a 4) ----- Introduction to Machine Learning in Economics and Finance (semanas 5 a 10)		Mathematical Methods in Economics (semanas 1 a 5) ----- Advanced Macroeconomics: Numerical Methods (semanas 6 a 10)	Introduction to Computational Economics (semanas 1 a 3) ----- Introduction to Machine Learning in Economics and Finance (semanas 4 a 10)	<i>Workshop in Research Methodologies</i>

<u>Código</u>	<u>Asignatura</u>	<u>Profesor</u>	<u>Departamento</u>	ECTS
	Mathematical methods in economics	Marta Llorente	Análisis Económico: Economía Cuantitativa. UDI Matemáticas	4
	Advanced Macroeconomics: Numerical Methods	Fernando García-Belenguer Campos	Análisis Económico: Teoría Económica e Historia Económica	4
	Microeconomics: Decision Theory	Carmen Arguedas Tomás	Análisis Económico: Teoría Económica e Historia Económica	
	Economic Time Series	Pilar Poncela	Análisis Económico: Economía Cuantitativa. UDI Econometría	4
	Introduction to Computational Economics	Sara Cuenda	Análisis Económico: Economía Cuantitativa. UDI Matemáticas	2
	Introduction to Machine Learning in Economics and Finance	Sara Cuenda	Análisis Económico: Economía Cuantitativa. UDI Matemáticas	4

EVALUATION

Note: Unless the professor of a given course indicates otherwise, **exams start at 16.00.**

Code	Subject	Type of evaluation	Exam date	Classroom
	MICROECONOMICS: DECISION THEORY	Final exam	4 December 2020-V	E-1-301
	ADVANCED MACROECONOMICS: NUMERICAL METHODS		9 December 2020-X	
	INTR COMPUTATIONAL ECONOMICS		11 December 2020-V	
	INTR TO MACHINE LEARNING		14 December 2020-L	
	MATHEMATICAL METHODS		16 December 2020-X	
	TIME SERIES		18 Decemeber 2020-V	

Second term: 10 weeks. Classes: from 11 January 2020 to 12 March 2021.

Exams: from 15 to 23 March 2021.

	Lunes	Martes	Miércoles	Jueves	Viernes
15.30-17.00	An introduction to Economic Big Data	Competition Economics	Macroeconomic Modelling	Quantitative Methods in Macroeconomic Analysis and Forecasting Business Cycles	<i>Workshop in Research Methodologies</i>
17.15-18.45	Competition Economics	An introduction to Economic Big Data	Microeconometrics	Microeconometrics	<i>Workshop in Research Methodologies</i>
19.00-20.30	Social and Economic Networks (Aula 1) ----- International Economics and Finance (Aula 2)	Quantitative Methods in Macroeconomic Analysis and Forecasting Business Cycles	Social and Economic Networks (Aula 1) ----- International Economics and Finance (Aula 2)	Macroeconomic Modelling	<i>Workshop in Research Methodologies</i>

<u>Código</u>	<u>Asignatura</u>	<u>Profesor</u>	<u>Departamento</u>	ECTS
	Macroeconomic Modeling	Beatriz de Blas Pérez	Análisis Económico: Teoría Económica e Historia Económica	4
	Competition Economics	Félix Muñoz Pérez	Análisis Económico: Teoría Económica e Historia Económica	4
	Microeconometrics	Rocío Sánchez-Mangas	Análisis Económico: Economía Cuantitativa. UDI Econometría	4
	An Introduction to Economic Big Data	To be confirmed	Escuela Politécnica Superior	4
	International Economics and Finance	Carlos Llano Verduras / Federico Steinberg Wechsler	Análisis Económico: Teoría Económica e Historia Económica	4
	Quantitative Methods in Macroeconomic Analysis and Forecasting Business Cycles	Aránzazu de Juan	Análisis Económico: Economía Cuantitativa. UDI Econometría	4
	Social and Economic Networks	Martha Saboyá Vaquero	Análisis Económico: Economía Cuantitativa. UDI Matemáticas	4

EVALUATION

Note: Unless the professor of a given course indicates otherwise, **exams start at 16.00.**

Code	Subject	Type of evaluation	Exam date	Classroom
	MACROECONOMIC MODELING	Final exam	15 March 2021-L	E-1-301
	INTR TO BIG DATA		17 March 2021-X	
	COMPETITION ECONOMICS		19 March 2021-V	
	MICROECONOMETRICS		22 March 2021-L	
	QUANTITATIVE METHODS & BUSINESS CYCLE (OPT)		23 March 2021-M	
	SOCIAL AND ECONOMIC NETWORKS (OPT)			
	INT ECONOMICS AND FINANCE (OPT)			

Third term: 6 weeks. Classes from 6 April to 21 May 2021.

Exams: from 24 to 28 May 2021.

1st term.	Lunes	Martes	Miércoles	Jueves	Viernes
15.30-17.30	Stochastic Calculus and Quantitative Finance	Topics in Economics	Topics in Finance and Applied Economics	Impact Evaluation Methods	<i>Workshop in Research Methodologies</i>
17.45-19.45	Topics in Finance and Applied Economics	Impact Evaluation Methods	Stochastic Calculus and Quantitative Finance	Topics in Economics	<i>Workshop in Research Methodologies</i>

<u>Código</u>	<u>Asignatura</u>	<u>Profesor</u>	<u>Departamento</u>	ECTS
	Stochastic Calculus and Quantitative Finance	Susana López/ A Martín Arroyo	Análisis Económico: Economía Cuantitativa. UDI Matemáticas	3
	Impact Evaluation Methods	Rocío Sánchez Mangas	Análisis Económico: Economía Cuantitativa. UDI Econometría	3
	Topics in Economics	Eugenio Zucchelli	Análisis Económico: Teoría Económica e Historia Económica	3
	Topics in Finance and Applied Economics	Ricardo Vaz Antunes Pereira Correia	Financiación e Investigación comercial: UDI de Financiación	3

EVALUATION

Note: Unless the professor of a given course indicates otherwise, **exams start at 16.00.**

Code	Subject	Type of evaluation	Exam date	Classroom
	STOCHASTIC CALCULUS & Q FINANCE	Final exam	24 May 2021-L	E-1-301
	TOPICS IN ECONOMICS		25 May 2021-M	
	TOPICS IN FINANCE & APPLIED ECONOMICS		26 May 2021-X	
	IMPACT EVALUATION METHODS		28 May 2021-V	