lecon2603

2026

Research Seminar I: Econometrics Workshop

5.00 credits	30.0 h	Q2

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	The evaluation will consist of analyzing a real database using one of the proposals discussed in the seminar; students are expected to generate a draft paper; the main conclusions will be discussed with each student in person during the June exam session.
Teaching methods	Each lecture will focus on a specific empirical research problem: the anatomy of the identification problem will be made explicit and its solution using partial identification tools will be discussed.
Content	Identification problems due to different missing data patterns; identification problems due to contaminated or measured with error data; identification problems in political sciences, particularly presidential election; identification problems due to extrapolation of randomized control trials; identification problems due to evaluation of public policies.
Bibliography	A syllabus will be provided at the beginning of the course.
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		
Master [120] in Economics: General	ECON2M	5		