COURSE DATA

Data Subject

Code	42219
Name	Macroeconomics and finances
Cycle	Master's degree
ECTS Credits	6.0
Academic year	2024 - 2025

Study (s)

Degree	Center	Acad. year	Period
2081 - Master's Degree in Banking and Quantitative Finance	Faculty of Economics	2	Annual

Subject-matter

Degree	Subject-matter	Character
2081 - Master's Degree in Banking and Quantitative Finance	2 - Optional subjects	Optional

SUMMARY

English version is not available

PREVIOUS KNOWLEDGE

Relationship to other subjects of the same degree

There are no specified enrollment restrictions with other subjects of the curriculum.

Other requirements

Los estudiantes deben estar familiarizados con (i) herramientas matemáticas (optimización dinámica y ecuaciones en diferencias); (ii) series temporales (ARIMA, VAR, funciones impulso-respuesta, estacionariedad, raíces unitarias y cointegración); y (iii) microeconomía (equilibrio general y competencia monopolística).

COMPETENCES (RD 1393/2007) // LEARNING OUTCOMES (RD 822/2021)

LEARNING OUTCOMES (RD 1393/2007) // NO CONTENT (RD 822/2021)

English version is not available

WORKLOAD

ACTIVITY	Hours	% To be attended
Theory classes	60,00	100
TOTAL	**60,00**	

TEACHING METHODOLOGY

English version is not available

EVALUATION

English version is not available

REFERENCES

Basic

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Mankiw, N. Gregory (2013) Macroeconomics, 8th ed., Worth Publishers. Textbooks

Walsh, Carl E. (2010) Monetary Theory and Policy, Third edition. The MIT Press. Chapters 1, 2, 7, 8 and 10.

Novales, Alfonso, Esther Fernández, Jesús Ruiz (2022) Economic Growth: Theory and Numerical Solution methods, Third edition. Springer-Verlag. Chapters 9-11.

Kilian, L., H. Lütkepohl (2018), Structural Vector Autoregressive Analysis, Cambridge University Press