## STATISTICAL METHODS AND APPLICATIONS (SMA) Academic year 2020-2021

## **Curriculum QUANTITATIVE ECONOMICS**

Educational Activities		Ects	Year	Term
Characterizing	Mandatory Courses			
48 ECTS	1. Stochastic processes	9	1	1
	<ol><li>Advances in data analysis and statistical modelling or Probability and Statistics</li></ol>	9	1	1
	3. Sample surveys	6	1	2
	4. Financial econometrics	9	1	2
	5. Efficiency and productivity analysis	9	1	2
	6. Advanced economic statistics	6	2	1
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Supplementary	Elective Courses			
Choose for a total of 18 ECTS	- International monetary economics	9	1	2
	- Applied economics	9	2	2
	- Economic History	9	2	2
Choose for a total of 18 ECTS	- Algorithms and data structures	6	1	2
	- Statistical learning	6	1	2
	- Bayesian modelling	9	2	1
	- Gender economics	6	2	1
	- Computational statistics	9	2	2
	- Big data analytics	6	2	2
	- Development finance	6	2	2
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Other educational activities				
Choose for a total of 9 ECTS	12. Free-choice exam from the list of available exams at Sapienza	9	1	1
Choose for a total of 6 ECTS	<ul> <li>Laboratory of stochastic processes</li> <li>Complementary activities</li> <li>Laboratory of financial and monetary statistics</li> <li>Laboratory of machine learning</li> <li>Case studies and statistical consulting</li> <li>Reading seminars</li> <li>Complementary activities</li> </ul>	3 3 3 3 3 6	1 1 1 1 1 1 2	1 1 2 2 2 2 2 1
Master Thesis		21	2	2

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