

Macroeconomia Avançada i Finances

Codi: 40102
Crèdits: 10

Titulació	Típus	Curs	Semestre
4313805 Anàlisi Econòmica / Economic Analysis	OT	2	2

Professor/a de contacte

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Equip docent

Jordi Caballé Vilella

Jesús David Pérez Castrillo

Albert Marcet Torrens

Luca Gambetti

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Utilització d'idiomes a l'assignatura

Llengua vehicular majoritària: anglès (eng)

Equip docent extern a la UAB

Abhay Abhyankar

Ada Ferrer-i-Carbonell

Alexander Ludwig

Evgenia Vella

Hannes Müller

Hugo Rodríguez Mendizabal

Rigas Oikonomou

Timothy Kehoe

Prerequisites

There are no specific prerequisites

Objectius

This module presents some of the most widely used theoretical and empirical models in modern macroeconomics. By providing the student with solid theoretical foundations, the goal of this module is to bring the student to frontier applications in macroeconomics and finance and open new lines of research. The

models seen in this module can be learned from the fields of labor economics, international macroeconomics, trade, financial economics, asset pricing, monetary policy and fiscal policy. Students will also learn state of the art techniques for policy evaluation.

Competències

- Analitzar conceptualment un problema econòmic concret utilitzant eines analítiques avançades.
- Aplicar la metodologia de recerca i tècniques i recursos específics avançats per investigar i produir resultats innovadors en un determinat àmbit d'especialització.
- Articular recomanacions sobre polítiques macroeconòmiques i microeconòmiques.
- Buscar informació en la literatura científica fent servir els canals apropiats i integrar aquesta informació per plantejar i contextualitzar un tema de recerca.
- Demostrar una actitud desperta, innovadora i analítica en relació amb els interrogants d'investigació.
- Dissenyar, planificar i dur a terme recerques sobre economia.
- Emetre judicis independents i defensar-los dialècticament.
- Que els estudiants siguin capaços d'integrar coneixements i enfrontar-se a la complexitat de formular judicis a partir d'una informació que, tot i ser incompleta o limitada, inclogui reflexions sobre les responsabilitats socials i ètiques vinculades a l'aplicació dels seus coneixements i judicis.
- Que els estudiants sàpiguen aplicar els coneixements adquirits i la seva capacitat de resolució de problemes en entorns nous o poc coneguts dins de contextos més amplis (o multidisciplinaris) relacionats amb la seva àrea d'estudi.
- Que els estudiants sàpiguen comunicar les seves conclusions, així com els coneixements i les raons últimes que les fonamenten, a públics especialitzats i no especialitzats d'una manera clara i sense ambigüitats.
- Que els estudiants tinguin les habilitats d'aprenentatge que els permetin continuar estudiant, en gran manera, amb treball autònom a autodirigit.
- Ser capaç d'articular els fonaments de la teoria econòmica derivant-los analíticament a partir de raonaments matemàtics.
- Tenir coneixements que aportin la base o l'oportunitat de ser originals en el desenvolupament o l'aplicació d'idees, sovint en un context de recerca.

Resultats d'aprenentatge

1. Aplicar la metodologia de recerca i tècniques i recursos específics avançats per investigar i produir resultats innovadors en un determinat àmbit d'especialització.
2. Buscar informació en la literatura científica fent servir els canals apropiats i integrar aquesta informació per plantejar i contextualitzar un tema de recerca.
3. Demostrar una actitud desperta, innovadora i analítica en relació amb els interrogants d'investigació.
4. Elaborar arguments rigorosos per explicar determinats fenòmens econòmics macroeconòmics i financers
5. Emetre judicis independents i defensar-los dialècticament.
6. Emmarcar una pregunta econòmica de l'àmbit de la macroeconomia i les finances en un problema matemàtic i derivar-ne la resposta a partir de la lògica matemàtica
7. Identificar els supòsits específics que permeten donar resposta a fenòmens del camp de la macroeconomia i les finances
8. Interpretar tant la modelització del problema com la conclusió que se'n deriva
9. Que els estudiants siguin capaços d'integrar coneixements i enfrontar-se a la complexitat de formular judicis a partir d'una informació que, tot i ser incompleta o limitada, inclogui reflexions sobre les responsabilitats socials i ètiques vinculades a l'aplicació dels seus coneixements i judicis.
10. Que els estudiants sàpiguen aplicar els coneixements adquirits i la seva capacitat de resolució de problemes en entorns nous o poc coneguts dins de contextos més amplis (o multidisciplinaris) relacionats amb la seva àrea d'estudi.
11. Que els estudiants sàpiguen comunicar les seves conclusions, així com els coneixements i les raons últimes que les fonamenten, a públics especialitzats i no especialitzats d'una manera clara i sense ambigüitats.
12. Que els estudiants tinguin les habilitats d'aprenentatge que els permetin continuar estudiant, en gran manera, amb treball autònom a autodirigit.

13. Reconèixer els reptes pendents en el camp de la macroeconomia i les finances, proposar un pla que descrigui els passos que cal seguir i les metodologies que shan dutilitzar per respondre a aquests reptes
14. Tenir coneixements que aportin la base o l'oportunitat de ser originals en el desenvolupament o l'aplicació d'idees, sovint en un context de recerca.

Continguts

Corporate Finance

Optimal Policy and Expectations

Quantitative Macroeconomics

Money and Banking

Structural Microeconometrics

Macroeconometrics

Applied Public Economics

Topics in Trade and International and Empirical Finance

Asset Pricing

Metodologia

- Theory classes
- Practical classes
- Learning based on problem solving
- Tutorials
- Personal study
- Study groups
- Textbook reading
- Article reading

Activitats formatives

Títol	Hores	ECTS	Resultats d'aprenentatge
Tipus: Dirigides			
Theory classes	75	3	1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14
Tipus: Supervisades			
Practical classes, problems sets, tutorials	25	1	1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14

Tipus: Autònomes

Personal study, study groups, textbook readings, article readings	150	6	1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14
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Avaluació

Final Exams

A module consists of different courses which are evaluated through final exams, problem sets and assignments and other class activities such as class attendance, presentations, etc. ^{50%}

Class attendance and active participation

20%

Activitats d'avaluació

Títol	Pes	Hores	ECTS	Resultats d'aprenentatge
Problem sets and assignments				
Class Attendance and Problem sets and assignments	50%	0	0	1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14
Final Exams	50%	0	0	1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14

Bibliografia

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