

**Macroeconomía Avanzada y Finanzas**

Código: 40102  
Créditos ECTS: 10

| Titulación                                     | Tipo | Curso | Semestre |
|--|------|-------|----------|
| 4313805 Análisis Económico / Economic Analysis | OT   | 2     | 2        |

**Contacto**

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**Uso de idiomas**

Lengua vehicular mayoritaria: inglés (eng)

**Equipo docente externo a la UAB**

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**Prerequisitos**

There are no specific prerequisites

**Objetivos y contextualización**

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.

## Competencias

- Analizar conceptualmente un problema económico concreto utilizando herramientas analíticas avanzadas.
- Aplicar la metodología de investigación, técnicas y recursos específicos avanzados para investigar y producir resultados innovadores en un determinado ámbito de especialización.
- Articular recomendaciones sobre políticas económicas a nivel macro y micro.
- Buscar información en la literatura científica utilizando los canales apropiados e integrar dicha información para plantear y contextualizar un tema de investigación.
- Capacidad de articular los fundamentos de la teoría económica derivándolos analíticamente a través de razonamientos matemáticos.
- Demostrar una actitud despierta, innovadora y analítica en relación con los interrogantes de investigación.
- Diseñar, planificar y llevar a cabo investigaciones sobre economía.
- Emitir juicios independientes y defenderlos dialécticamente.
- Poseer y comprender conocimientos que aporten una base u oportunidad de ser originales en el desarrollo y/o aplicación de ideas, a menudo en un contexto de investigación.
- Que los estudiantes posean las habilidades de aprendizaje que les permitan continuar estudiando de un modo que habrá de ser en gran medida autodirigido o autónomo.
- Que los estudiantes sean capaces de integrar conocimientos y enfrentarse a la complejidad de formular juicios a partir de una información que, siendo incompleta o limitada, incluya reflexiones sobre las responsabilidades sociales y éticas vinculadas a la aplicación de sus conocimientos y juicios.
- Que los estudiantes sepan aplicar los conocimientos adquiridos y su capacidad de resolución de problemas en entornos nuevos o poco conocidos dentro de contextos más amplios (o multidisciplinares) relacionados con su área de estudio.
- Que los estudiantes sepan comunicar sus conclusiones y los conocimientos y razones últimas que las sustentan a públicos especializados y no especializados de un modo claro y sin ambigüedades.

## Resultados de aprendizaje

1. Aplicar la metodología de investigación, técnicas y recursos específicos avanzados para investigar y producir resultados innovadores en un determinado ámbito de especialización.
2. Buscar información en la literatura científica utilizando los canales apropiados e integrar dicha información para plantear y contextualizar un tema de investigación.
3. Demostrar una actitud despierta, innovadora y analítica en relación con los interrogantes de investigación.
4. Elaborar argumentos rigurosos para explicar ciertos fenómenos económicos macroeconómicos y financieros
5. Emitir juicios independientes y defenderlos dialécticamente.
6. Enmarcar una pregunta económica del ámbito de la macroeconomía y las finanzas en un problema matemático y derivar su respuesta a través de la lógica matemática
7. Identificar los supuestos específicos que permiten dar respuesta a fenómenos del campo de la macroeconomía y las finanzas
8. Interpretar tanto la modelización del problema como la conclusión que de él se deriva
9. Poseer y comprender conocimientos que aporten una base u oportunidad de ser originales en el desarrollo y/o aplicación de ideas, a menudo en un contexto de investigación.
10. Que los estudiantes posean las habilidades de aprendizaje que les permitan continuar estudiando de un modo que habrá de ser en gran medida autodirigido o autónomo.
11. Que los estudiantes sean capaces de integrar conocimientos y enfrentarse a la complejidad de formular juicios a partir de una información que, siendo incompleta o limitada, incluya reflexiones sobre las responsabilidades sociales y éticas vinculadas a la aplicación de sus conocimientos y juicios.

12. Que los estudiantes sepan aplicar los conocimientos adquiridos y su capacidad de resolución de problemas en entornos nuevos o poco conocidos dentro de contextos más amplios (o multidisciplinares) relacionados con su área de estudio.
13. Que los estudiantes sepan comunicar sus conclusiones y los conocimientos y razones últimas que las sustentan a públicos especializados y no especializados de un modo claro y sin ambigüedades.
14. Reconocer los retos pendientes en el campo de la macroeconomía y las finanzas, proponer un plan que describa los pasos a seguir y las metodologías a utilizar para responder a estos retos

## Contenido

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

## Metodología

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

## Actividades

| Título                                      | Horas | ECTS | Resultados de aprendizaje                     |
|---|-------|------|---|
| Tipo: Dirigidas                             |       |      |   |
| Theory classes                              | 75    | 3    | 1, 2, 3, 4, 5, 6, 7, 8, 11, 12, 13, 10, 14, 9 |
| Tipo: Supervisadas                          |       |      |   |
| Practical classes, problems sets, tutorials | 25    | 1    | 1, 2, 3, 4, 5, 6, 7, 8, 11, 12, 13, 10,       |

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 Tipo: Autónomas
 

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

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## Evaluación

### 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. <sup>50%</sup>

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Class attendance and active participation

20%

### Actividades de evaluación

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| Título  | Peso | Horas | ECTS | Resultados de aprendizaje                     |
|---|------|-------|------|---|
| Problem sets and assignments                      |      |       |      | 50%   |
| Class Attendance and Problem sets and assignments | 50%  | 0     | 0    | 1, 2, 3, 4, 5, 6, 7, 8, 11, 12, 13, 10, 14, 9 |
| Final Exams                                       | 50%  | 0     | 0    | 1, 2, 3, 4, 5, 6, 7, 8, 11, 12, 13, 10, 14, 9 |

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