



LISBON  
SCHOOL OF  
ECONOMICS &  
MANAGEMENT  
UNIVERSIDADE DE LISBOA



# *Masters* *in* **Applied** **Econometrics** *and* **Forecasting**

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*Open minds  
for a better world*



Located in the center of Lisbon, **ISEG** has a long tradition and experience in research and teaching in **ECONOMETRICS**.

*"After I finished my Economics Bachelors degree, I wanted to study for a Masters degree which would provide me with a strong background in statistics and econometrics. That is exactly why I chose the Masters in Applied Econometrics and Forecasting at ISEG. The specialised syllabus, together with the very qualified and approachable faculty and the good balance between practical and theoretical components made me very happy with my decision. I consider that the unique education provided by this degree proved to be very valuable for both my academic and professional career."*

**WINNER of THE BANK OF PORTUGAL PRIZE**  
for Best Masters Dissertation Portugal for 2017 and 2018



**JOANA PASSINHAS**  
Economist, Bank of Portugal



# 6 reasons why Masters in Applied Econometrics and Forecasting @ISEG Lisbon

**01**

A Master's degree with unique characteristics in Portugal, the only one where the core area is Econometrics.

**02**

ISEG pioneered the teaching of Econometrics more than 50 years ago, thus having a long tradition in teaching the subject.

**03**

The vast majority of ISEG's faculty has carried out internationally-recognized research with publications in the most highly ranked Econometrics and Statistics journals.

**04**

The Masters in Applied Econometrics and Forecasting develops skills to integrate theoretical and empirical knowledge critically and creatively, and to familiarize students with various IT programs for quantitative analysis.

**05**

Designed for specialized staff of financial institutions, companies, and other public and private organizations that use the analysis and processing of data as a support for decision-making.

**06**

The Winner of the Bank of Portugal Prize for Best Dissertation using Portuguese data (for years 2017 and 2018) is a graduate from the Masters in Applied Econometrics and Forecasting.

# study plan

1

## year 1 • semester 1

**Econometrics**  
(8 ECTS)

**Time Series**  
(8 ECTS)

**Statistical Inference Topics**  
(8 ECTS)

**Free Option I\***  
(6 ECTS)

\*A course from other Masters programmes

2

## year 1 • semester 2

**Macroeconometrics I**  
(8 ECTS)

**Microeconometrics I**  
(8 ECTS)

**Financial Time Series**  
(8 ECTS)

**Free Option II \*\***  
(6 ECTS)

\*\*Spatial Econometrics or another course approved in advance by the program directors

3

## year 2 • semester 1

**Macroeconometrics II**  
(6 ECTS)

**Microeconometrics II**  
(6 ECTS)

**Free Option III \*\*\***  
(6 ECTS)

**Master's Final Work - MFW**  
(12 ECTS)  
Dissertation  
Project  
Internship

\*\*\*Big Data or another course approved in advance by the program directors

4

## year 2 • semester 2

**Master's Final Work - MFW**  
(30 ECTS)  
Dissertation  
Project  
Internship

*"Being founded on an enriching syllabus, and with a very dedicated, demanding and highly qualified faculty, in a friendly academic environment, **this Masters degree** has provided me with state-of-the-art tools which have enabled me to become a better professional in the field of credit risk consulting."*



**SARA MATOS**  
Risk Consultant, Deloitte

## key facts

**START DATE:**  
September

**SCHEDULE:**  
Evening Classes in Year 1

**DURATION:**  
3 Semesters of Classes  
1 Semester for the Masters Final Work

**LANGUAGE:**  
Fully taught in English

**TUITION FEES:**  
From within the EU: €5100  
From outside the EU: €6400

**PROGRAM DIRECTORS:**  
Esmeralda Ramalho  
Nuno Sobreira  
Paulo Parente

# 10 reasons why ISEG Lisbon

02

ISEG is a School of the University of Lisbon, a leading university as recognized by the selective Shanghai ranking (ARWU).

05

ISEG's high quality research centers are engaged in a diverse array of international research projects.

08

ISEG Masters' students and faculty win awards and recognition for best case studies, best dissertation and research output, and applied projects.

03

As part of the University of Lisbon, ISEG belongs to UNITE! – University Network for Innovation, Technology and Engineering – a network that aims to foster cooperation between higher education institutions in Europe.

06

ISEG has a large, diversified, global network of talented alumni.

09

ISEG is committed to the United Nation's Sustainable Development Goals (SDGs) for 2030.

01

ISEG is accredited by AACSB, a distinction earned by only 5% of business schools in the world.

04

ISEG is located in downtown Lisbon, a vibrant, multi-cultural, cosmopolitan, and sunny European city.

07

ISEG students are highly desirable to top employers in government, private industry, and higher education around the world.

10

ISEG students benefit from a collegiate and open-minded atmosphere with many opportunities to interact with their peers and with professors.

## INTERNATIONAL ACCREDITATIONS AND PARTNERSHIPS:



## MEMBER:



ALIANÇA  
OBJETIVOS DE  
DESENVOLVIMENTO  
SUSTENTÁVEL PORTUGAL

*Apply now:*

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