



Lisbon School  
of Economics  
& Management  
Universidade de Lisboa

# Masters in Applied Econometrics and Forecasting

Master the world  
in a school built  
for the future.

# Index

|  |    |
|--|----|
| Why Masters in Applied Econometrics and Forecasting at ISEG          | 04 |
| Top 6 reasons to do a Master in Applied Econometrics and Forecasting | 05 |
| Study Plan   | 06 |
| Key Facts  | 06 |
| 10 things you gain by joining ISEG                                   | 09 |
| Apply Now  | 10 |



# Welcome to the next level of Econometrics in the heart of Lisbon.

Your future is closer than you think. Take a glance at it by applying to ISEG's Masters in Applied Econometrics and Forecasting, a postgraduate course aimed, above all, for those who intend to go beyond the boundaries of common knowledge.

The Masters in Applied Econometrics and Forecasting, created in 2002, is specially designed for professionals who know the importance of always keeping up-to-date, and also for recent graduates looking to get some technical expertise.

Join us at ISEG and we'll help you fulfil your career aspirations.

## Top 6 reasons to do a Masters in Applied Econometrics and Forecasting @ISEG Lisbon

### 01.

A master's degree with **unique features 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.

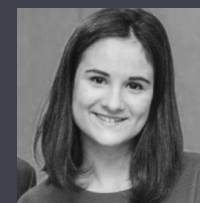
The Masters in Applied Econometrics and Forecasting develops skills to **integrate theoretical and empirical knowledge**, critically and creatively, and to familiarize students with various IT programs for quantitative analysis.

### 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** (in 2017 and 2018) is a graduate from the Masters in Applied Econometrics and Forecasting.



Joana Passinhas

**Economist, Bank of Portugal - Winner of the Bank of Portugal prize for Best Masters Dissertation Portugal in 2017 and 2018**

“

After I finished my Economics Bachelor's degree, I wanted to study for a master's 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 specialized 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.



# Study plan

|        | Course Units  | Credits | Semester |
|--------|---|---------|----------|
| YEAR 1 | Econometrics  | 8       | 1        |
|        | Time Series Analysis and Forecast   | 8       | 1        |
|        | Topics in Statistical Inference   | 8       | 1        |
|        | Free Option I*  | 6       | 1        |
|        | Macroeconometrics I   | 8       | 2        |
|        | Microeconometrics I   | 8       | 2        |
|        | Time Series Analysis for Finance  | 8       | 2        |
|        | Free Option II **   | 6       | 2        |
|        | Course Units  | Credits | Semester |
| YEAR 2 | Macroeconometrics II  | 6       | 1        |
|        | Microeconometrics II  | 6       | 1        |
|        | Free Option III ***   | 6       | 1        |
|        | Master's Final Work - MFW<br>Dissertation, Project, Internship                  | 12      | 1        |
|        | <b>Master's Final Work - MFW</b><br>· Dissertation<br>· Project<br>· Internship | 30      | 2        |
|        |   |         |          |

\*A course from other Masters programmes  
 \*\*Spatial Econometrics or another course approved in advance by the program directors  
 \*\*\* Big Data or another course approved in advance by the program directors

## Key Facts

**Start Date:**  
September

**Schedule:**  
Evening Classes

**Duration:**  
3 Semesters of Classes  
1 Semester for the Master's Final Work

**Language:**  
English

**Tuition Fees:**  
From within the EU: €5.100  
From outside the EU: €6.400

**Programme Directors:**  
Esmeralda Ramalho  
Nuno Sobreira  
Paulo Parente





# 10 things you gain by joining ISEG

01.

You enrich your curriculum. ISEG Lisbon entered the prestigious Global **Financial Times FT Rankings** in 2020, with the Master in Finance, and is accredited by **AACSB**, a distinction earned by only 5% of business schools in the world.

02.

You feel safe. **ISEG's campus is certified COVID-SAFE**, a guarantee of safety and readiness to adapt to the pandemic crisis.

03.

You're always connected. All classrooms are **technologically fully equipped**, for a perfect learning experience, whether it's online, in-person, or hybrid.

04.

You broaden your horizons. ISEG is part of the **University of Lisbon, the leading Portuguese university** according to the selective Shanghai Ranking (ARWU) and has an impressive list of partnerships with top-ranked international schools.

05.

You live like a "lisboeta". ISEG is perfectly located for **Lisbon's downtown lifestyle experience**. It's a vibrant, multi-cultural and cosmopolitan European capital.

06.

You're surrounded by knowledge. ISEG's **high quality research** centers are engaged in a diverse array of international research projects.

07.

You're part of an inclusive club. ISEG has a large, diversified, global network of **talented and successful Alumni**.

08.

You become an asset. **ISEG graduates are highly desirable to top employers** both in the private and in the public sector, all over the world.

09.

You join a **winning team**. ISEG students and faculty are well known for winning international and national awards for best case studies, best dissertations and research output, applied projects, as well as in student competitions such as the CFA Challenge or the Junior Achievement Awards.

10.

You grab your future. ISEG students benefit from a **collegiate and open-minded atmosphere, in which the United Nations' Sustainable Development Goals (SDGs) play a special role**, leaving them well prepared in quantitative subjects to become influential and conscientious leaders.



Sara Matos

Senior Consultant - Risk Advisory,  
Deloitte Portugal

“

Being founded on an enriching syllabus, and with a very dedicated, demanding and highly qualified faculty, in a friendly academic environment, this master's 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.



ISEG's Campus  
is Certified  
COVID SAFE

Apply now:

[www.iseg.ulisboa.pt/cursos/eap](http://www.iseg.ulisboa.pt/cursos/eap)  
[masters@iseg.ulisboa.pt](mailto:masters@iseg.ulisboa.pt)

(+351) 213 925 900

ISEG  
Rua das Francesinhas,  
1200-675 Lisboa · Portugal

**OPEN  
MINDS.  
GRAB  
THE FUTURE.**



Rankings:



**Master in Finance**  
Ranking 2020



**PRME** Principles for Responsible  
Management Education

an initiative by the United Nations  
Global Compact



ALIANÇA  
OBJETIVOS DE  
DESENVOLVIMENTO  
SUSTENTÁVEL PORTUGAL



Accreditations and Partnerships:

