



Lisbon School
of Economics
& Management
Universidade de Lisboa

2023/2024

Masters in Applied Econometrics and Forecasting

**Master the world
in a school built
for the future.**

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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, at those who intend to go beyond the boundaries of common knowledge.

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

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

Top 6 reasons

to do the 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.

Develop skills to integrate theoretical and empirical knowledge, critically and creatively, and familiarise students with various **IT programs for quantitative analysis**.

04.

The faculty has carried out **internationally recognised research** with publications in the most highly ranked Econometrics and Statistics journals.

05.

The winner of the Bank of Portugal prize for **Best Dissertation using Portuguese data** (in 2017 and 2018) is a graduate of the Masters in Applied Econometrics and Forecasting.

06.

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



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	7	1
	Time Series	7	1
	Statistical Inference Topics	7	1
	Option I*	6	1
	Ethics	3	1
	Macroeconometrics I	8	2
	Microeconometrics I	8	2
	Financial Times Series	8	2
	Spatial Econometrics	6	2
	Course Units	Credits	Semester
YEAR 2	Macroeconometrics II	6	1
	Microeconometrics II	6	1
	Option II*	6	1
	Masters Final Work – MFW		
	· Dissertation	12	1
	· Project		
	· Internship		
	Masters Final Work – MFW		
	· Dissertation	30	2
	· Project		
	· Internship		

*A course from other Masters programmes

Key Facts

Start Date:

September 2023

Tuition Fees:

From within the EU: €5.100

From outside the EU: €6.400

Schedule:

Daytime Classes in Semester 1 & 2

Evening Classes in Semester 3

Programme Directors:

Esmeralda Arranhado

Nuno Sobreira

Paulo Parente

Duration:

3 Semesters of Classes

1 Semester for the Masters Final Work

Language:

English





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.

10 things you gain by joining ISEG

01.

You join one of the best European Schools. ISEG Lisbon entered the prestigious Global **Financial Times FT Rankings** since 2020, with the Masters in Finance. In 2022, ISEG also entered the European Business School Financial Times Ranking.

02.

You enrich your curriculum. ISEG is accredited by **AACSB**, a distinction earned by only 5% of business schools in the world.

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's 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's 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® Research Challenge or the Junior Achievement Awards.

10.

You grab your future. ISEG's 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.

Yes, it is YOU!

It's you we're talking to! You, with your tastes, your talents and your doubts.

Your "B-Side" makes a world of difference... we're waiting for you to help you choose the future you want for yourself and for us!

We will welcome you with open arms and more:
ISEG. Open Minds. Grab the Future.

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Grab the Fut

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*Magos dos números, tudo bem?

Math magicians. What's up?

O futuro da economia e da gestão faz-se de diferentes talentos. Vem partilhar os teus.



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*Eternos curiosos, venham daí.

Endless seekers. Come on over.

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*Poetas são bem-vindos.

Poets are welcome.

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*Os pensadores fora-da-caixa.

Hi there, out-of-the-box thinkers.

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Apply now:

www.iseg.ulisboa.pt/applied-econometrics-and-forecasting

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ISEG
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