



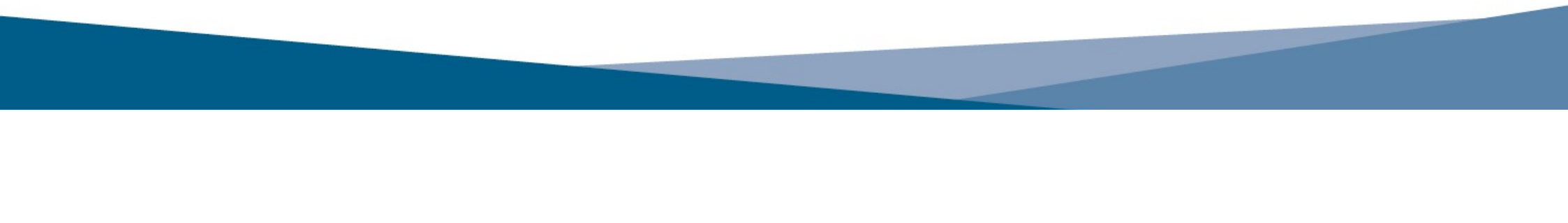
MADS: Workshop II "Statec"

Winter semester 2024

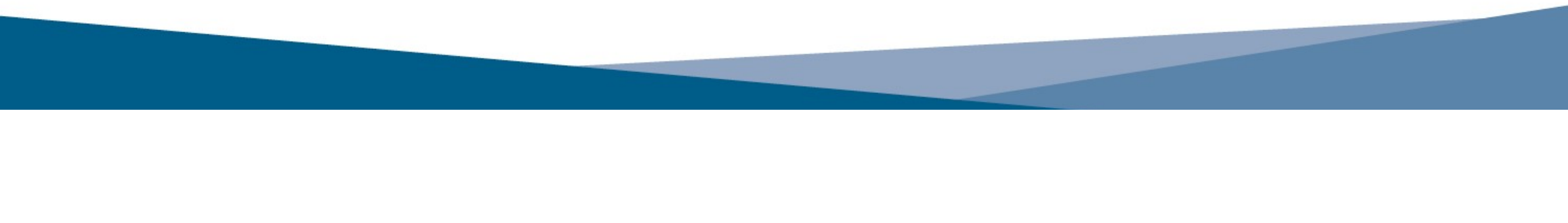
Bruno Rodrigues (Ministry of Higher Education and
Research)

Vasja Sivec (Statec Research)

Overview of the workshop

- Approx. 40h
 - 1st half by me and 2nd half by Bruno
 - covers basic Time Series and selected Machine Learning tools
 - applied approach
 - Approx. 50/50 lectures/computer exercises
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Overview of the workshop cont.

- Notes: slides & example code
 - Home assignments
 - Followed by a practical evaluation (exam)
 - Course Textbook: None.
 - Grading: Home assignments as part of “final” project. No exam.
 - Help: via email or in person after Tuesday’s class
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About us

- Bruno Rodrigues (Bruno.Rodrigues@uni.lu)

Ministry of Higher Education and Research

PhD in Economics from University of Strasbourg

<https://www.brodrigues.co/about/about/>

- Vasja Sivec (vasja.sivec@uni.lu)

Research Economist at Statec Research

PhD in Economics from the European University Institute

<https://statistiques.public.lu/en/statistique-publique/statec/red/team/sivec.html>

Classes

N°	Début	Fin	UE	Type	Salle
1	16/09/2024 15:00	16/09/2024 19:00	4	WK	MNO - 1.040
2	23/09/2024 15:00	23/09/2024 19:00	4	WK	MNO - 1.040
3	30/09/2024 14:00	30/09/2024 18:00	4	WK	MNO - 1.040
4	07/10/2024 14:00	07/10/2024 19:00	5	WK	MNO - 1.040
5	14/10/2024 14:00	14/10/2024 18:00	4	WK	MNO - 1.040
6	21/10/2024 14:00	21/10/2024 19:00	5	WK	MNO - 1.040
7	28/10/2024 14:00	28/10/2024 18:00	4	WK	MNO - 1.040
8	04/11/2024 14:00	04/11/2024 18:00	4	WK	MNO - 1.040
9	11/11/2024 14:00	11/11/2024 18:00	4	WK	MSA - 4.510
10	18/11/2024 14:00	18/11/2024 18:00	4	WK	MSA - 4.510
11	25/11/2024 14:00	25/11/2024 19:00	5	WK	MSA - 4.510
12	02/12/2024 15:00	02/12/2024 19:00	4	WK	MSA - 4.510
13	09/12/2024 14:00	09/12/2024 19:00	5	WK	MNO - 1.040
14	16/12/2024 14:00	16/12/2024 18:00	4	WK	MSA - 4.520

1-7 Vasja
8-14 Bruno

Syllabus

(approx.)

Time Series Econometrics (Vasja)

1-3: Univariate Time Series

4-6: Multivariate Time Series

6-7: Basics of neural networks

Reproducible Analytical Pipelines (Bruno)

8-14: Topics covered: Git, unit tests, package development, build automation tools, Docker