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Associate Professor

Department of Quantitative Methods in Economics (FCCEE)

PhD Las Palmas (Spain), 2003

- Research:
 - Area of interests: Bayesian statistics, Econometrics, Actuarial Science, Risk, Health.
 - Webpage: <http://metodoscuantitativos.ugr.es/pages/web/josemag>
 - Contact details:
 - Office: C.108
 - Tutorial hours: Tuesday, Wednesday and Thursday: 09:30-10:30, 12:30-13:30.
 - Phone number: 958 241000/48344 email: josemag@ugr.es
- Teaching in Master in Economics:
 - Econometrics (1st Trimester)
- TFM proposal: Topics related with above topics.



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Econometrics (1st Trimester)

- ¿For who? For students interested in Econometrics and its application in Economic under STATA software.
- At the end of the course, student will be able to:
 - Understand and apply the Econometric methodology in a simple and a multiple linear regression model.
 - Use specific software (STATA) to obtain results.
- Prerequisites: A minimal knowledge on Linear Algebra and Calculus is required. Students should be also familiar with basic fundamentals on Statistical Inference.



Econometrics (1st Trimester)

Assessment:

Assessment will be conducted on an ongoing evaluation of the following aspects of student training (the weight of each item in the final assessment is shown in parenthesis):

- Class attending and participation (% of attendance * participation mark) (25%)
- The acquisition of skills, aptitudes and knowledge derived from the course through exams (75%).

Students who failed or did not attend classes should realize a final evaluation based on the same criteria:

- The acquisition of skills, aptitudes and knowledge derived from the course through an exam (100%).

Date of the final evaluation (June or July) and extraordinary call (September) will be fixed, no longer than 2 weeks after the end of the lecture period in June, if necessary and, at least 15 days before the exam.

Students authorized to realize an unique final evaluation would be evaluated using the following criteria:

- Presentation of 1 paper: (25%)
- The acquisition of skills, aptitudes and knowledge derived from the course through an exam (75%).

To be authorized to do so, students should write to mastereconomics@ugr.es asking for the unique final evaluation before November 7th.

Topics proposal for Master Thesis (TFM)

- Topics related with Econometrics and Bayesian techniques.
- For instance my works under progress are on:
 - Study of Logistic models by introducing an asymmetric link (in a Bayesian way)
 - Compute insurance premiums under Bayesian methodology.
 - Study of airport arrivals delay.
 - Study the probability of claim of a policyholder.
 - Operational Risk.
 - Health economics.
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Topics proposal for Internship

- Proposal “Insurance databases”
 - To create and study a database on insurance policyholders.
 - To realize an econometric analysis based using stata.
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- Prerequisites:
 - **Interest in research in insurance field, in empirical studies and in elemental programming**
 - Basic knowledge of econometrics, excel...
 - Compulsory to course the subject economic applications to learn about stata
- Other information:
 - 12 ECTS = about 180 hours
 - Start : November if the student knows yet about Stata or February if not
 - Time schedule: at least 12 hours / week .

