Sofia University St. Kliment Ohridski
Faculty of Economics and Business Administration
Master's Programme in Applied Econometrics and Economic Modelling

Mandatory Courses

No.	Course Code	Course Name	Semester	ECTS Credits
1	R402	Applied Econometrics I	1	7
2	R403	Probabilistic and Statistical Computations with R	1	5
3	R404	Applied Econometrics II	1	4
4	R405	Statistical Learning	1	5
5	R406	Applied Economic Modelling with Python	1	5
6	R407	Cross-section and Panel Data Analysis	2	5
7	R408	Microeconomic Modelling	2	3
8	R409	Time Series Analysis and Forecasting	2	5
9	R410	Macroeconomic Modelling	2	3

Elective Courses (33 ECTS min.)

No.	Course Code	Course Name	Semester	ECTS Credits
1	E411	Principles of Banking and Regulatory Risk Management	1	2
2	E414	Introduction to SAS Programming	1	3
3	E417	SQL for Database Management	1	4
4	E412	Data Analysis with Excel and VBA	2	4
5	E416	Empirical Methods in Finance	2	3
6	E418	Decision Science	2	4
7	E419	Credit Risk Modelling	2	2
8	E425	Introduction to Oracle	2	4
9	E413	Typesetting with LaTeX	3	4
10	E420	Project Management for Data Analytics	3	2
11	E421	Soft Skills for the Analytics	3	3
12	E422	Scorecard Development for Financial Risk Assessment	3	5
13	E424	Skills for Applied Research	3	4
14	E960	Social and Economic Networks	3	3
15	E952	Text Analytics	3	3

All students develop course projects in the following subjects: Applied Econometrics I; Probabilistic and Statistical Computations with R; Statistical Learning; Applied Economic Modelling with Python; Cross-section and Panel Data Analysis; Time Series Analysis and Forecasting; Introduction to SAS Programming; Credit Risk Modelling, Data Analysis with Excel and VBA; SQL for Database Management; Typesetting with LaTeX