



Course: Macroeconometrics

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Term: Second Semester

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Description

This is an introductory course in Time Series Analysis with applications in macroeconomics. The course will cover both univariate and multivariate time series models.

Objective

The course has two objectives: (i) to provide the students with the knowledge of a comprehensive set of tools and techniques necessary for empirical research in macroeconomics; (ii) to survey some of the current research topics in time series econometrics.

Outline

- 1) Introduction
- 2) Stationary ARMA processes
- 3) VAR models
- 4) Structural VAR models
- 5) Factor models
- 6) Time varying parameters models

References

- 1) P. J. Brockwell, and R. A. Davis, (2009), Time Series: Theory and Methods, Springer-Verlag: Berlin
- 2) F. Canova (2007), Methods for Applied Macroeconomic Research, Princeton University Press: Princeton
- 3) J. D. Hamilton (1994), Time Series Analysis, Princeton University Press: Princeton
- 4) H. Lutkepohl (2005), New Introduction to Multiple Time Series, Springer-Verlag: Berlin