

Bogazici University
Department of Economics

EC58L Topics in Macroeconometrics
Fall 2017

Hours and Place
MMM234 NBZ12

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Course Overview

This course introduces and discusses techniques used in macroeconometrics to help students build empirical macro models and scientifically evaluate theoretical ones.

Course Material

Favero, Carlo A. , 2001. Applied Macroeconometrics. Oxford University Press.

Canova, Fabio., 2007. Methods for Applied Macroeconomic Research. Princeton University Press.

A full reading list will be given.

Course Outline

The following is a list with the topics that will be discussed throughout the course.

- Fundamentals of Time Series
- Monte Carlo Experiments
- Univariate and Multivariate Decomposition
- Cowles Commission Approach vs. LSE Approach vs. Vector Auto Regression (VAR) Approach
- VECM
- GMM
- Panel Vector Autoregression
- Model Calibration vs. Estimation
- State Space Methods