

# Summer School in Applied Economics (SEEC2007)

## Programming in MATLAB

### Description

The Summer School in “Applied Economics” will be held at the Department of Economics and Quantitative Methods of the University of [Lecce](#) (Italy) from 23rd to 27th July 2007. The main aim of this 25 hours course is to provide an introduction to applied work in economics with MATLAB. The approach is problem based, i.e. students will be made familiar with the software using well-known examples from both economic theory and applied econometrics. In the morning sessions, we will discuss examples and required programming tools. In the afternoon computer sessions, students have the opportunity to consolidate the material from the morning lecture. To maximize the match between the research focus of the participants and the course content, there are 4 topics the students can chose from by majority vote (Topic 1 is compulsory and covers 2 days).

### Lecturer

Prof . Dr. Ulrich Woitek  
Institut für empirische Wirtschaftsforschung  
Universität Zürich  
Winterthurerstrasse 30  
CH-8006 Zürich  
Tel. +41 1 634 3650  
[u.woitek@iew.unizh.ch](mailto:u.woitek@iew.unizh.ch)

### Outline

	Time	Topic
Topic 1a	9-12	Introduction to MATLAB; VAR Analysis of Monetary Policy
	14-16	VAR Estimation
Topic 1b	9-12	The Identification Problem: Short- and Long-Run Restrictions
	14-16	The Identification Problem
Topic 2	9-12	Numerical Integration
	14-16	Estimation of an AR-Model using the Gibbs-Sampler
Topic 3	9-12	The Neoclassical Growth Model; Simulation Methods: Euler, Runge-Kutta
	14-16	Simulating the Solow Model
Topic 4	9-12	State-Space Models and the Kalman Filter

	14-16	Estimating a Trend-and-Cycle Model for Industrial Production in Italy
Topic 5	9-12	Solving General Equilibrium Models: The Scarf Algorithm
	14-16	Application

## Course Venue

The School is held at the Department of Economics and Quantitative Methods of University of Lecce (Italy).

## Selection Criteria

The number of participants can not exceed 40; to be admitted, university education at the level of Italian Laurea or other foreign equivalent is requested. Another requisite is a good background in microeconomics, macroeconomics, calculus, statistics and econometrics. Undergraduates who have completed all of their exams are eligible by presenting a letter from their advisor attesting the requested background. The lectures and the reading material will be in English. A scientific committee will select the participants, who will receive a written communication (email) by July 1st 2007. Selected participants will be asked to confirm their attendance by email.

## Enrolment procedure

The enrolment form can be downloaded from the Web site <http://www.camillamastromarco.it/seec2007.htm> and **must be sent not after June 25, 2007:**

- By e-mail: [c.mastromarco@economia.unile.it](mailto:c.mastromarco@economia.unile.it)
- By Fax: : +39 0832 298757 (*referent*: Camilla Mastromarco)
- by ordinary mail to the following address:  
Scuola Estiva di Economia computazionale (SEEC) (*referent* Camilla Mastromarco)  
Dipartimento di Scienze Economiche e Matematico-Statistiche  
Università di Lecce  
Via per Monteroni, Complesso Ecotekne  
73100 Lecce  
Italy

The application should contain:

- curriculum vitae
- a document certifying the education level and the requested background.

The registration fee is 350 Euros for students (undergraduate and postgraduate) and 400 Euros for the others. Admission and accommodation fees (please refer to the section for the cost of accommodation) must be paid to **the Department's bank account, n. 60652986 - "Dipartimento di Scienze Economiche e Matematico-Statistiche, Università degli Studi del Salento"** (by payment form), specifying **"spese di iscrizione e foresteria per la Scuola estiva di Applied Economics – Programming in MatLab (SEEC)"**, bank name: MONTE DEI PASCHI DI SIENA, AG.2 SEDE DI LECCE, P.ZZA S. ORONZO, 73100 LECCE; ABI: 1030; CAB:16002; IBAN: IT04Y0103016002000060652986.

The payment form itself must be filled out and faxed before July 9, 2007 to the administrative secretary (fax: +39 0832 298757). A copy of the payment form itself must be presented at the registration desk **on July 23, 2007 (from 8.00 to 9.00 a.m. room I2).**

### **Accommodations:**

We provide accommodation in Ecotekne campus (with bathroom and TV in each room) at special rates of:

- EURO 65 per week for each occupier in room with twin beds;
- EURO 100 per week for single room;

When you apply you have to specify the type of room you wish to reserve; please remember that we have a limited number of single rooms, therefore you might be asked to share the room with someone else (you can also indicate the name of the roommate with whom you prefer to share your room).

We have a special agreement with Hotel Tiziano <http://www.grandhoteltiziano.it/> (Please note that in case you decide to stay at the Hotel Tiziano you should use bus service "sgm" nr 27 <http://www.sgmlecce.it/percorsi.htm> ). Participants who prefer to stay at this hotel should send an email to: [c.mastromarco@economia.unile.it](mailto:c.mastromarco@economia.unile.it) . We will book a room for you at the special rate 50 EURO per night.

### **Summer School Details:**

Please visit the web site <http://www.camillamastromarco.it/seec2007.htm> for [details and practical information](#).

### **For further information, please contact the School's scientific organizer:**

Camilla Mastromarco  
Department of Economics and Quantitative Methods  
Ecotekne, via per Monteroni  
73100 Lecce  
Italy  
Phone: +39 0832 298779  
Fax: +39 0832 298757  
E-mail: [c.mastromarco@economia.unile.it](mailto:c.mastromarco@economia.unile.it)