Summer School in Applied Macroeconometrics (SEEC2009)
Programming in MATLAB

Description

The Summer School in "Applied Macroeconometrics" will be held at the Department of Economics and Quantitative Methods of the University of Salento (Lecce, Italy) from July 27 to July 31, 2009. The main aim of this 25 hours course is to provide an introduction to applied macroeconomics and macroeconometrics 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 (9-12), we will discuss examples and required programming tools. In the afternoon computer sessions (14-16), students have the opportunity to consolidate the material from the morning lecture.

Lecturer

Prof. Dr. Ulrich Woitek

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Outline	
Monday	Introduction to Matlab: Working with Matrices; Basic Programming
Tuesday	VAR-Analysis of Monetary Policy (Estimation, Impulse-Responses, Forecast Error Decomposition)
Wednesday	Numerical Integration (Deterministic and Stochastic Methods); State Space Models and the Kalman Filter
Thursday	Application: Time-Varying VARs (Maximum Likelihood and Bayesian Estimation)
Friday	Working with DSGE Models (Approximation, Solution)

As preparation for the course, students are expected to work through Favero, C.A. *Applied Macroeconometrics.* Oxford University Press, 2001, Chapter 6, and DeJong, D. N./Dave, C. *Structural Macroeconometrics.* Princeton, Oxford: Princeton University Press, 2007, Chapter 2. A handout including additional material not covered in the workshop will be provided.

Course Venue

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

Selection Criteria

The number of participants can not exceed 40; to be admitted, university education at the level of the Italian Laurea or other foreign equivalent is requested. Another requisite is a good background in 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 June 30, 2009. Selected participants will be asked to confirm their attendance by email.

Enrolment Procedure

The application form can be downloaded from the Web site

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`www.camillamastromarco.it/SEEC2009.html`

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and must be sent **not after June 15, 2009** to

- By Email: `c.mastromarco@economia.unile.it`

- By Fax: +39 0832 298757 (referent: Camilla Mastromarco)

- By ordinary mail:
  Scuola Estiva di Macroeconometria Applicata (SEEC)
  Camilla Mastromarco
  Dipartimento di Scienze Economiche e Matematico-Statistiche
  Università di Salento
  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 600 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 alloggio per la Scuola estiva di Applied Macroeconometrics - 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; SWIFT-Code: PASCITMMLEC.

The payment form must be be filled out and faxed **before July 6, 2009** to the administrative secretary (Fax: +39 0832 298757). A copy of the payment form must be presented at the registration desk on July 27, 2009 (from 8.00 to 9.00 a.m. room I2).

Accommodations

We provide accommodation in B&B, located in the city centre, at special rates of:

- EURO 150 per week for each occupier in room with twin beds;

- EURO 210 per week for single room.

The prices include breakfast.

The accommodation is booked from Sunday 26 July 2009 check in to Saturday 1 August 2009 check out.
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 room-mate with whom you prefer to share your room). We have organized a free bus services that will bring you to campus in the morning and back to the hotel in the evening.

Summer School Details

Please visit the web site

www.camillamastromarco.it/SEEC2009.html

for details and practical information.

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

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