

Summer School in Applied Macroeconomics (SEEC2010)

Description

The Summer School in “Applied Macroeconomics” will be held at the Department of Economics and Quantitative Methods of the University of Salento (Lecce, Italy) from July 26 to July 30, 2010. The main aim of this 30 hours course is to provide an introduction to working with Matlab. The approach is problem based, i.e. students will be made familiar with the software using well-known examples from applied macroeconomics. The eight lectures will give an introduction to the examples and the required programming tools. In two tutorial sessions, students have the opportunity to consolidate the material from the lectures.

Lecturer

Prof. Dr. Ulrich Woitek
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Timetable and Course Content:

Time	Monday	Tuesday	Wednesday	Thursday	Friday
9:00-12:00	Lecture 1	Lecture 3	Lecture 5	Lecture 6	Lecture 7
13:00-16:00	Lecture 2	Lecture 4	Tutorial 1	Tutorial 2	Lecture 8

- Lecture 1: Introduction to Matlab, Working with Matrices, Basic Programming
- Lecture 2-3: VAR Analysis of Monetary Policy (Estimation, Impulse-Responses, Forecast Error Decomposition, Bootstrapping Confidence Intervals)
- Lectures 4-5: State-Space Models and the Kalman Filter
- Lecture 6: Application 1: Time-varying VARs
- Lectures 7-8: Application 2: Estimating DSGE Models

As preparation for the course, students are expected to work through Favero, Carlo A. *Applied Macroeconometrics*. Oxford: Oxford University Press, 2001, Chapter 6, and DeJong, David N./Dave, Chetan *Structural Macroeconomics*. Princeton, Oxford: Princeton University Press, 2007, Chapter 2. A detailed 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 cannot 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 July 20, 2010. Selected participants will be asked to confirm their attendance by email.

Enrolment Procedure

The application form can be downloaded from the Web site

www.camillamastromarco.it/seec2010.htm

and must be sent **not after July 10 2010** to

- By Email: camilla.mastromarco@unisalento.it
- By Fax: +39 0832 298757 (referent: Camilla Mastromarco)
- By ordinary mail:
Scuola Estiva di Economia computazionale (SEEC)
Dr. Camilla Mastromarco, PhD
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 postgraduate students and 650 Euros for the others (Student fee applies to full-time students who are currently enrolled at a University. To qualify for the reduced fee, you are required to send a document stating your actual position as a doctoral student). 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 B&B per la Scuola estiva di Applied Macroeconomics (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 faxed **before July 20, 2010** to the administrative secretary (Fax: +39 0832 298757). A copy of the payment form must be presented at the registration desk on July 26, 2009 (from 8.00 to 9.00 a.m. room I2).

Accommodations

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

- 150 Euros per week for each person in a double room;
- 210 Euros per week for a single room.

The prices include breakfast. The accommodation is booked from Sunday July 25, 2010 (check in) to Saturday July 31, 2010 (check out).

When you apply you have to specify the type of room you wish to reserve. In the case of double room 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/seec2010.htm

for details and practical information.

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

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