

Summer School in Applied Macroeconomics (SEEC2012)

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 23 to July 27, 2012. 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
Department of Economics
University of Zurich
Zürichbergstrasse 14
CH-8032 Zurich
Tel. +41 (0)44 634 3651 (secretary)
`ulrich.woitek@econ.uzh.ch`

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, 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 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 Magistrale 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). 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/SEEC2012.html

and must be sent **not after June 30, 2012** 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

The registration fee is 350 Euros for postgraduate students and 750 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 fees must be paid to the Department's bank account, n. 60652986 - "Dipartimento di Scienze Economiche e Matematico-Statistiche, Università degli Studi del Salento", specifying "spese di iscrizione 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 filled out and faxed **before July 10 2012** to the administrative secretary (Fax: +39 0832 298757) or by email to camilla.mastromarco@unisalento.it. A copy of the payment form must be presented at the registration desk on July 23, 2012 (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:

- **180 Euros PER WEEK** for each person in a double room;
- **240 Euros PER WEEK** for a single room.

The prices include breakfast. The accommodation is booked from Sunday July 22, 2012 (check in) to Saturday July 28, 2012 (check out). Accommodation fees must be paid directly to the B&B at the end of your stay.

When you apply you have to specify the type of room you wish to reserve (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/SEEC2012.htm

for details and practical information.

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

Dr. Camilla Mastromarco, PhD

Department of Economics and Quantitative Methods

University of Salento

Ecotekne, via per Monteroni

73100 Lecce

Italy

Phone: +39 0832 298779

Fax: +39 0832 298757

Email: camilla.mastromarco@unisalento.it