

Monetary Economics

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September, 24 – 28, 2018

“Econometric tools for the study of monetary policy transmission in closed and open economies”

Topics covered:

- 1) Structural Vars and local Projection. Examples. External instruments
- 2) Bayesian VARs
- 3) Factor models and FAVARs
- 4) Macro Panels
- 5) Time Varying Coefficient Models

Schedule:

Intensive lectures in the morning and practical exercises on most afternoons