This is a short course (10 hours) that introduces some of basic models and techniques commonly used in applied macro econometrics.

1 Detailed Structure

1. Lecture 1: Introduction to Models of Stochastic Volatility.

2. Lecture 2: Simulation of Models of Stochastic Volatility.

   (2013) “Perturbation Methods for Markov-Switching DSGE Models” Joint with Andrew Foerster (Federal Reserve Bank of Kansas City), Daniel F. Waggoner (Federal Reserve Bank of Atlanta) and Tao Zha (Federal Reserve Bank of Atlanta and Emory University).

4. Lecture 4: SVARs with sign restrictions.

5. Lecture 5: SVARs with sign and zero restrictions.
   (2013) “Inference Based on SVARs Identified with Sign and Zero Restrictions: Theory and Applications” Joint with Jonás Arias (Federal Reserve Bank Board), and Daniel F. Waggoner (Federal Reserve Bank of Atlanta).