

# Topics in Macro-econometrics

## Week 1: Introduction to Macroeconometrics

- Overview of the course and topics to be covered
- The role of econometric methods in macroeconomics
- Review of statistical and econometric concepts

## Week 2-3: Time Series Analysis and Forecasting

- Stationary and non-stationary time series models
- ARIMA models and their applications
- Vector autoregressive models, local projections and impulse response functions
- Forecast evaluation and model selection

## Week 4-5: Bayesian Econometrics

- Introduction to Bayesian inference
- Bayesian regression analysis
- Markov Chain Monte Carlo methods
- Applications to macroeconomic data and models

## Week 7-8: Structural Modeling in Macroeconomics

- Dynamic stochastic general equilibrium (DSGE) models
- Estimation and inference in DSGE models
- Applications to monetary and fiscal policy analysis
- Model evaluation and robustness checks

## Week 10-11: Empirical Applications in Macroeconometrics

- Case studies and applications of macroeconomic techniques
- Empirical research papers and presentations
- Student research projects and presentations

## Week 12: Wrap-up and Review

- Review of key concepts and methods covered in the course
- Final exam review and preparation

More details to come...