

COURSE NAME:	ECONOMETRIC METHODS
TERM:	Spring
PROFESSOR:	Kristoffer P. Nimark Office hours: Fridays 10.30 -12.00 Office 23.408 (Wellington building) Email Address: knimark@crei.cat Course website: www.kris-nimark.net
PROGRAM:	Master in Economics
ECTS:	6
HOURS:	40
OVERVIEW:	This course aims at equipping students with the tools needed to consume and produce applied macro economic research.
OUTLINE:	1 Multivariate Difference Equations 2 Vector Auto Regressions (VARs) 3 Forecasting 4 Structural VARs 5 Cointegration 6 Factor Models 7 State Space Models and the Kalman filter 8 Estimating DSGE models using likelihood based methods 9 Introduction to Bayesian Methods
TEXT BOOKS AND USEFUL READINGS:	<i>New Introduction to Multiple Time Series Analysis</i> By Lütkepohl, Helmut, Berlin: Springer-Verlag, 2005
EVALUATION	Grades will be based on 4 homework assignments with in class presentations (4x10%) and a final exam (60%)