Structural Vector Autoregressive Analysis
SS 2019

Helmut Lütkepohl

Syllabus

1. **Vector Autoregressive Models**
2. **Vector Error Correction Models**
3. **Structural VAR Tools**
4. **Bayesian VAR Analysis**
5. **Identification by Short-Run Restrictions**
6. **Identification by Long-Run Restrictions**
7. **Inference for Impulse Responses**
8. **Sign Restrictions**
9. **Identification by Heteroskedasticity or Non-Gaussianity**
10. **Identification Based on External Instruments**
11. **Structural VAR Analysis in a Data-Rich Environment**
12. **Nonfundamental Shocks**

Literature: Lutz Kilian and Helmut Lütkepohl (2017), *Structural Vector Autoregressive Analysis*, Cambridge University Press.
Helmut Lütkepohl (2005), *New Introduction to Multiple Time Series Analysis*, Springer-Verlag.

Time: 16 × 90 min lectures during the period 13-24 May 2019.
Location: DIW Berlin, Mohrenstr. 58, 10117 Berlin.

ECTS: 6.
The grade for the course will be based on a paper which is due shortly after the end of the course. Details will be announced in class.