Structural Vector Autoregressive Analysis
SS 2020
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


Time: 16 × 90 min lectures during the period 11-22 May 2020.
Location: Elinor Ostrom Hall, 1.2.019, 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.