Structural Vector Autoregressive Analysis
WS 2022/2023
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 10 - 21 October 2022, 9:00-12:30.
Location: Ostrom Hall, 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.