Advanced Methods in Economic Analysis (PhD Guest Courses)

Guest: Fabio Canova (https://sites.google.com/view/fabio-canova-homepage/home)

Dates: 12–13 and 19–20 May
Duration: 10 hours
Location: Seminar Room

Description

This PhD module provides an advanced introduction to modern macroeconometric methods, with a focus on **Bayesian time series econometrics**. The course covers both theoretical foundations and applied tools for empirical macroeconomic analysis, with particular emphasis on VAR models and their use in policy and research applications.

Topics

- Bayesian time series econometrics: introduction and theoretical foundations
- Bayesian VARs: estimation, identification, and inference
- Methodological contributions in macroeconometrics
- Selected empirical applications

Format

Lectures and applied sessions with empirical examples.

Pre-requisites

- Basic econometrics
- Familiarity with statistical programming (e.g. MATLAB, Python, or R)
- Good knowledge of linear algebra, probability, and statistics