BAR-ILAN UNIVERSITY **אוניברסיטת בר-אילן**

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המחלקה לכלכלה
רמת-גן 52900

Structural Macroeconometrics

מאקרואקונומטריקה סטרוקטורלית

Mini-Course 66-950-01

Professor Masao Ogaki
Keio University

7 Lectures (June 15– June 23, 2010)
Tentative Schedule – Subject to Changes

For schedule updates see the department's mini-course webpage:
http://www.biu.ac.il/soc/ec/students/mini_courses.htm

- **Tuesday – June 15, 14:00 - 16:00, 2010 – יום שלישי**

Introduction, Stochastic Processes, Forecasting

- **Wednesday – June 16, 10:00 - 12:00, 2010 – יום רביעי**

ARMA and Vector Autoregressive Representations, Stochastic Regressors in Linear Models, Estimation of the Long-Run Covariance Matrix

- **Thursday – June 17, 12:00 - 14:00, 2010 – יום חמישי**

Testing Linear Forecasting Models, Vector Autoregression Techniques, Generalized Method of Moments

- **Sunday– June 20, 18:00 - 20:00, 2010 – יום ראשון**

Empirical Applications of GMM, Extremum Estimators

- **Monday– June 21, 18:00 - 20:00, 2010 – יום שני**

Introduction to the Bayesian Approach, Unit Root Nonstationary Process

- **Tuesday – June 22, 14:00 - 16:00, 2010 – יום שלישי**

Cointegrating and Spurious Regressions, Economic Models and Cointegrating Regressions

- **Wednesday – June 23, 10:00 - 12:00, 2010 – יום רביעי**

Vector Autoregressions with Unit Root, Nonstationary Processes, Panel and Cross-Sectional Data

* All meetings will be held in the Seminar Room (Room 011, Building 504).
* During his visit, Prof. Ogaki will be sitting in Room 326, Tel: 03-531-8922.
* Email: mogaki@econ.keio.ac.jp

THE MINI-COURSE IS MADE POSSIBLE BY THE GENEROUS SUPPORT OF THE ADAR FOUNDATION.