

Advanced Macroeconomics (PhD level)

This module introduces the students to theoretical and quantitative methods to analyze macroeconomic models and datasets which may be usefully applied in a doctoral research agenda. To this end, the course focuses on applications to various macroeconomic theory and policy issues.

The course covers three distinct topics:

1. Dynamic Macroeconomics (Instructor: Kempa)
2. Vector autoregressions (Instructor: Riedel)
3. Dynamic Stochastic General Equilibrium Models (Instructors: Beccarini / Mutschler)

Requirements: Participants should have some basic prior knowledge in macroeconomics and time series analysis. To complete the module, students have to hand in problem sets. The final mark consists of the average mark over all problem sets.

Note: The course is primarily geared towards PhD students and is more demanding compared to courses at the Master level. However, Masters students may also attend and earn credits.