E383 - Exercises -WiSe 2023/2024 University of Tuebingen Albert Hidalgo

Problem Set 4

Presentation using LaTeX

Create a beamer presentation containing the results obtained in problem set 2 and 3 concerning the effects of monetary policy in the UK.

Your presentation needs to contain at least the following:

- 1. Title of the presentation
- 2. Outline of what is going to be presented.
- 3. Explanation why we cannot obtain the effect of monetary policy by regressing the changes in interest rate on, for example, output or inflation.
- 4. What is your identification strategy.
 - Regression
 - Description of the data you use
 - Plot of the identified shock series
- 5. Estimation of the dynamic causal effects.
 - Regression of the Local Projection
 - Description of the data you use
 - IRF Plots
- 6. Conclusion or summary of the results/.