Matlab & Python: Applications in Economic History

Course Description

Using time series analysis tools (vector autoregressive models, VAR), students learn how to provide empirical support for the positions in an economic policy debate. The topic is the Bullionist Controversy, a discussion about monetary policy issues at the beginning of the 19th Century in Britain. We build up a toolbox for VAR analysis in Matlab. Moreover, students familiarize themselves with the concept of reproducible research projects using Waf, a Python-based project- building framework. At the end of the course, students will apply these techniques to the interwar period (are economic fluctuations in the 1920s demand- or supply-side driven?) and write an essay (max 10 pages). Knowledge in econometrics is expected, the necessary programming skills will be taught in the course.

Deadline

The essays are due March 12 2021, 23:59:59 (MET) by email.

Checklist

Come with your personal laptop with installations of:

- Monday: Matlab.

- From Tuesday on: Anaconda or Miniconda (Python 3), LaTeX, and (if using Windows) Notepad++ (or similar).

- See help_manual.pdf in the Materials Folder on Olat.

Schedule

Date	Morning	Afternoon	Venue
Mo 15.02.20	9:00-12:00	13:00-16:00	Zoom
Tu 16.02.20	9:00-12:00	13:00-16:00	Zoom
We 17.02.20	9:00-12:00	13:00-16:00	Zoom
Th 18.02.20	9:00-12:00	13:00-16:00	Zoom
Fr 19.02.20		Help Desk	

Background Literature

See Materials/papers on Olat.

Data Source for the Assignment

Statistisches Handbuch der Weltwirtschaft (1936), bearb. im statistischen Reichsamt Verlag für Sozialpolitik, Wirtschaft und Statistik GmbH, Berlin

Format Assignment

8-10 Pages (total), A4, 12pt, one half spacing.

Task:

Analyze the relative importance of demand and supply shocks in the interwar period.

1. Choose your country of interest.
2. Apply the Matlab/Waf procedures from the tutorial.
3. Hand in the assignment, together with the Waf-project.

TAs:

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