

# Presentation Title

## Presntation Subtitle

Nith Kosal

Future Forum

Future Forum, January 13, 2021



# Introduction

- ▶ Item 1
- ▶ Item 2
- ▶ Item 3

# This Paper

- ▶ Item 1
- ▶ Item 2
- ▶ Item 3

# Related Literature

- ▶ In their 2001 Journal of Economic Perspectives' article "Vector Autoregressions" Stock and Watson describe the job of macroeconometricians as consisting of the following tasks
  - Describe and summarize macroeconomic time series
  - Recover the structure of the macroeconomy from the data
    - Describe and summarize macroeconomic time series
    - Recover the structure of the macroeconomy from the data
  - Advise macroeconomic policy-makers
- ▶ Vector autoregressive models (VARs) are a statistical tool to perform these tasks

# Road Map

- ① Item 1
- ② Item 2
- ③ Item 3

# Theoretical Model

# Theoretical Model

# Empirical Framework



# Empirical Framework

# Data & Empirical Results

# Data & Empirical Results

# Conclusions

# Conclusions

## APPENDIX