

Presentation Title

Presntation Subtitle

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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