



Introduction to DSGE Models

Dates: 28th and 29 November

Venue: Lapparelli Building

Time: 28th November 02.00 – 04.00 pm

 30^{th} November 09.00 am - 04.00 pm

Facilitators: Dr Luca Brugnolini

Senior Economist Research Department

Objectives and Learning Outcomes

The objective of this programme is to help participants familiarize with Dynamic Stochastic General Equilibrium (DSGE) models.

At the end of the course the students should be able to use such knowledge to derive and solve a particular class of business cycle using DSGE models.

Outline of the Programme

- 1. Derivation of DSGE models
- 2. Solution techniques of DSGE models
- 3. MATLAB applications