

Macroeconometrics

Problem Set 2

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Tuesdays, 6:10PM-8:00PM, 1101 IAB
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- (a) Replication of Figures 1-4 in Primiceri (2005) “Time Varying Structural Vector Autoregressions and Monetary Policy,” taking into account the Corrigendum of Del Negro and Primiceri (2015); feel free to use the replication codes.
- (b) Extend the sample through 2019:Q4 and briefly discuss the updated results.
- (c) Bonus point: redo A (except Fig 1 of course) assuming that the volatilities are constant and not time varying.

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