Introduction to Dynamic Stochastic General Equilibrium (DSGE) Models & Estimation

Special Summer Course

CMFE, Department of Economics

Carleton University, 2017

Instructor

Miguel Casares (Universidad Pública de Navarra, Spain)
E-mail: mcasares@unavarra.es

Program

July 6th (Thursday)
9:00-10:15: Lecture #1: The canonical New Keynesian Model. The New Keynesian Phillips Curve, the optimizing IS curve and the Taylor rule.
10:15-10:30 Break

July 10th (Monday)
10:15-10:30 Break

July 12th (Wednesday)
10:15-10:30 Break

The instructor will provide the students with course notes, Matlab routines and Dynare files to follow the course. Computers will be available in the lab for all participants. You may bring your laptop with Matlab and Dynare installed (optional). The class and lab location will be notified to registered participants.

You may register via this link: https://forms.carleton.ca/economics/economics-workshops/

About the Instructor: Professor Casares is a macroeconomist with specialization in business cycles and monetary policy analysis. He has published in leading macroeconomics journals such as the Journal of Monetary Economics, Journal of Money, Credit and Banking, Journal of Economic Dynamics & Control and Macroeconomic Dynamics, among others. Professor Casares has held visiting positions at Carnegie Mellon, Johns Hopkins, Carleton, European Central Bank, Bank of Spain, and the Federal Reserve Bank of St. Louis.