OBJECTIVE: Refine our understanding on how macroeconomic theory interacts with econometrics to suggest policy decisions after analyzing data.

SCHEDULE: We will meet on Monday from 6pm to 730pm. Building: 19W4. Room Number: TBA.

FORMAT: We expect the participants to give a detailed presentation of at least one paper. By detailed we mean the following: if we are ever interested in replicating a paper in our list, we should be able to do so after reading your slides. Everybody is expected to read the model part of the paper in advance, so that we can limit the discussion of the model to a minimum, and focus on a detailed analysis of the solution and estimation method.

OUTLINE AND READINGS:

1. Identification, Estimation and Inference in (almost) linear DSGE models
   - Del Negro and Schorfheide (2004)
   - Bierens (2007)
   - Justiniano and Primiceri (2008)
   - Canova and Sala (2009)
   - Bianchi, Ilut, and Schneider (2013)
   
   Optional: Komunjer and Ng (2011)

2. Shock Identification
   - Christiano, Eichenbaum, and Evans (2005)
   - Uhlig (2005)
3. **Nonlinear DSGE models**

- Aruoba, Bocola, and Schorfheide (2013)
- Bocola (2013)
- Liu, Waggoner, and Zha (2011)
- Bidder and Smith (2013)
REFERENCES


