Summer School in Applied Economics (SEEC2006)

Programming in MATLAB

Description

The Summer School in "Applied Economics" will be held at the Department of Economics and Quantitative Methods of the University of Lecce (Italy) from the 24th to 28th July 2006. The main aim of this 25 hours course is to provide an introduction to applied work in economics with MATLAB. The approach is problem based, i.e. students will be made familiar with the software using well-known examples from both economic theory and applied econometrics. In the morning sessions, we will discuss examples and required programming tools. In the afternoon computer sessions, students have the opportunity to consolidate the material from the morning lecture. To maximize the match between the research focus of the participants and the course content, there are 4 topics the students can chose from by majority vote (Topic 1 is compulsory and covers 2 days).

Lecturer

Prof . Dr. Ulrich Woitek
Institut für empirische Wirtschaftsforschung
Universität Zürich
Winterthurerstrasse 30
CH-8006 Zürich
Tel. +41 1 634 3650
u.woitek@iew.unizh.ch

Outline

	Time	Topic
Topic 1a	9-12	Introduction to MATLAB; VAR Analysis of Monetary Policy
	14-16	VAR Estimation
Topic 1b	9-12	The Identification Problem: Short- and Long-Run Restrictions
	14-16	The Identification Problem
Topic 2	9-12	Numerical Integration
	14-16	Estimation of an AR-Model using the Gibbs-Sampler
Topic 3	9-12	The Neoclassical Growth Model; Simulation Methods: Euler, Runge-Kutta
	14-16	Simulating the Solow Model
Topic 4	9-12	State-Space Models and the Kalman Filter
	14-16	Estimating a Trend-and-Cycle Model for Industrial Production in Italy

Topic 5	9-12	Solving General Equilibrium Models: The Scarf Algorithm
	14-16	Application

Course Venue

The School is held at the Department of Economics and Quantitative Methods of University of Lecce (Italy).

Selection Criteria

The number of participants can not exceed 45; to be admitted, university education at the level of Italian Laurea or other foreign equivalent is requested. Another requisite is a good background in microeconomics, macroeconomics, calculus, statistics and econometrics. Undergraduates who have completed all of their exams are eligible by presenting a letter from their advisor attesting the requested background. The lectures and the reading material will be in English. The participants will be selected by a scientific commission; a written communication of the admission will be sent before July 16th, and selected participants will be asked to confirm their attendance by email.

Enrolment procedure

The enrolment form can be downloaded from the Web site http://www.camillamastromarco.it/seec2006.htm and **must be sent not after July 9, 2006**:

- ➢ By e-mail: c.mastromarco@economia.unile.it

- ➢ By Fax: : +39 0832 298757 (*referent*: Camilla Mastromarco)

- ➢ by ordinary mail to the following address:
  Scuola Estiva di Economia computazionale (SEEC) (*referent* Camilla Mastromarco)
  Dipartimento di Scienze Economiche e Matematico-Statistiche
  Università di Lecce
  Via per Monteroni, Complesso Ecotekne
  73100 Lecce
  Italy

The application should contain:
- ➢ curriculum vitae
- ➢ a document certifying the education level and the requested background.

The subscription fee is fixed at 300 Euro for students (undergraduate and postgraduate) and 350 Euro for the others. The admission fee must be paid to **postal account n. 277731 to "Università degli Studi di Lecce – Servizio incassi" (by payment form), specifying "tassa di iscrizione alla Scuola estiva di Economia computazionale (SEEC)".** The payment form itself must be be filled out and faxed **before July 21, 2006** to the administrative secretary (fax: +39 0832 298757).

Accommodations:

We have obtained commitments for blocks of rooms from "I Giardini di Atena" (www.igiardinidiatena.com) at special rates of:

- EURO 130 <u>per week</u> for studio flat with twin beds (EURO 65 <u>per week</u> for each occupier);
- EURO 230 <u>per week</u> for two rooms flat (EURO 115 <u>per week</u> for each occupier);

When you call (0039) 0832623197 to reserve your room, be sure to identify yourself as a participant with the "Scuola Estiva di Economia Computazionale (SEEC2006) – University of Lecce".

A bus is also provided to pick up all participants from "I Giardini di Atena" and transport them to the University in the morning (before the first session). At the end of the day (after the last session), the same bus will take the participants to their accommodations. Transport is available for the days of the summer school.

("I Giardini di Atena" provides buses to city center and sea.)

Summer School Details:

Please visit the web site http://www.camillamastromarco.it/seec2006.htm for details and practical information.

For further information, please contact the School's scientific organizer:

Camilla Mastromarco
Department of Economics and Quantitative Methods
Ecotekne, via per Monteroni
73100 Lecce
Italy
Phone: +39 0832 298779
Fax: +39 0832 298757
E-mail: c.mastromarco@economia.unile.it