



RATS Course Materials

Workbooks, Example Programs, Procedures from our E-Courses

The following materials, developed from our web-based econometrics courses, are now available on CD or by email for \$50 per course. Each package includes the PDF handbook containing the lecture materials, as well as all of the example programs, data sets, and RATS procedures used in the course. See: www.estima.com/courses_completed.shtml for more details, or to order via our website.

Bayesian Econometrics

Most of the course is devoted to working through Gary Koop's book of the same name, although it also covers some topics (such as Bayesian VARs) not included in the text. Most of the course is devoted to applications of various forms of Markov Chain Monte Carlo to linear and non-linear estimation problems.

State Space and DSGE Models

The "State Space" part of this course is based largely on Durbin and Koopman's *Time Series Analysis by State Space Methods* book, supplemented by material from Harvey's *Forecasting, Structural Time Series Models and the Kalman Filter*, and from West and Harrison's *Bayesian Forecasting and Dynamic Models*. Roughly two-thirds of the course is devoted to State Space models, with the remainder focusing on DSGE models. We do recommend that participants have a copy of the Durbin and Koopman book, which is available for purchase through Estima. The example programs require version 7.0 or later of RATS.

VAR Models

The course covers identifying and estimating VAR models, computing impulse responses and variance decompositions, historical decomposition and counterfactual simulations, structural and semi-structural VARs, and sign restrictions. We focus on techniques designed to elicit information from the data without the use of informative Bayesian priors (see the Bayesian Econometrics course for a treatment of Bayesian techniques).

Structural Breaks and Switching Models

This course, which ran from October 2010 through early 2011, deals with a range of topics including outlier detection, intervention modeling in various models, tests for structural breaks and threshold effects, estimation of threshold and smooth transition models and endogenous Markov switching models. It covers both maximum likelihood and Bayesian estimation techniques.

Products

	Price
<input type="checkbox"/> Bayesian Econometrics Course Materials	\$50
<input type="checkbox"/> State Space/DSGE Course Materials	\$50
<input type="checkbox"/> VAR Course Materials	\$50
<input type="checkbox"/> Structural Break/Switching Course Materials	\$50
<input type="checkbox"/> Time Series Analysis, by Durbin, Koopman	\$90
<input type="checkbox"/> Bayesian Econometrics, by Gary Koop	\$70
<input type="checkbox"/> Intro. to State Space Time Series, by Commandeur and Koopman	\$45

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