PRESENTATIONS during THIS COURSE

This year, the course readings and presentations will focus on Local Projections. Four papers will be assigned, with each paper presented by a maximum of three students each. In addition, there is an extra paper available on filtering and detrending time series (Hamilton's procedure)

Local Projections

(https://pubs.aeaweb.org/doi/pdfplus/10.1257/jel.20241521)

Local Projections and VARs Estimate the Same Impulse Responses

(https://onlinelibrary.wiley.com/doi/full/10.3982/ECTA17813)

Local Projection Inference Is Simpler and More Robust Than You Think

(https://onlinelibrary.wiley.com/doi/full/10.3982/ECTA18756)

Inference for local projections

(https://academic.oup.com/ectj/advance-article/doi/10.1093/ectj/utaf004/7997677)

Why You Should Never Use the Hodrick-Prescott Filter

 (https://direct.mit.edu/rest/article/100/5/831/58479/Why-You-Should-Never-Use-the-Hodrick-Prescott)