



The Centre for Applied Macro- and Petroleum economics (CAMP) at the BI Norwegian Business School invites PhD students, researchers and scholars to a

Course in “Regime switching in VAR and DSGE models: theory and applications”

22-25 January 2018, Oslo, Norway

Organized by Hilde C. Bjørnland (BI) and Junior Maih (Norges Bank and BI)

With guest lecturer Daniel F. Waggoner (Federal Reserve Bank of Atlanta)

This course covers a range of tools for solving and estimating VAR and DSGE models in which parameters (or more generally regimes) change subject to a switching process that is potentially endogenous. The course will be based on the RISE Toolbox by Junior Maih.

The Course is open to PhD students, academics and researchers in Central banks and policy institutions eager to learn more about the macro-modeling of time variation. While the course is free of charge, participants are expected to cover their traveling and accommodation costs. Moreover, we require that the participants be familiar with the basics of VAR and DSGE modeling as well as some programming in Matlab. Course participants must bring their own laptop with Matlab installed. The RISE toolbox is free.

The mini-course can be accredited as a PhD course if the students complete an assignment at the end. For more details about the course visit: <https://programmeinfo.bi.no/en/course/DRE-7025/2018-spring> External PhD students should register by signing up here (registration opens December 1, 2017): <https://at.bi.no/EN/sokeweb>

For all other people interested in attending the course, please email course responsible at hilde.c.bjornland@bi.no. Use the same contact for any questions about the course.

The course will be followed by a workshop on 26-27 January 2018 with title: **“Nonlinear Models in Macroeconomics and Finance for an Unstable World”** Confirmed presenters are: Tao Zha, Fabio Canova, Jesus Fernandez-Villaverde, Michel Julliard and Jesper Lindé.

We hope to see you in Oslo in January!

Hilde C. Bjørnland
Professor, CAMP, BI Norwegian Business School