RATS Course Materials

Workbooks, Example Programs, Procedures from our E-Courses

The following course material sets, developed from our web-based econometrics courses, are now available on CD or by email for $50 per course. Each includes a PDF handbook containing the lecture materials, and all 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 topics (such as Bayesian VARs) not included in the text. Includes the application of Markov Chain Monte Carlo techniques to linear and non-linear estimations.

Panel and Grouped Data

This course is based in part on Baltagi's *Econometrics of Panel Data*, 4th edition, and topics include organizing data, handling balanced vs unbalanced (or generally grouped) data, data transformations, fixed and random effects issues with dynamic models (lagged dependent variables and panel VAR's), unit roots and cointegration, and simulation and bootstrapping methods. We also discuss the many new capabilities added in RATS Version 8.1 for handling panel and grouped data.

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 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 you have a copy of the Durbin and Koopman book, which is also available for purchase through Estima.

Structural Breaks and Switching Models

This course 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.

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 Bayesian Econometrics course for these).

Products	Price
❏ *Bayesian Econometrics Course Materials*	*$50*
❏ *Panel and Grouped Data Course Materials*	*$50*
❏ *State Space/DSGE Course Materials*	*$50*
❏ *Structural Break/Switching Course Materials*	*$50*
❏ *VAR Course Materials*	*$50*
❏ *Time Series Analysis,* by Durbin, Koopman	*$90*
❏ *Bayesian Econometrics,* by Gary Koop	*$70*
❏ *Intro. to State Space Time Series,* by Commandeur and Koopman	*$45*

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