AEA Continuing Education Course:
Time Series Econometrics

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Lecture 1: Spectral Preliminaries and Applications, the HP filter, Linear Filtering Theory

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Lecture 3: Functional Central Limit Theory and Structural Breaks (estimation and testing)

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Lecture 4: The Kalman Filter, Nonlinear Filtering, and Markov Chain Monte Carlo

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<u>Lectures 5 and 6: Weak Identification and Many instruments in IV Regression and GMM</u>

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Lectures 7: Recent Developments in Structural VAR Modeling

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