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SGPE PhD students are invited

to the 1-day intensive mini-course

An introduction to Non-Linear Solution and Estimation Techniques

led by **Dr Nathaniel Throckmorton**

visiting from The College of William & Mary in Virginia

When: 10:30am—6pm Friday 31st March

Where: School of Economics & Finance, **University of St Andrews**

What: This mini-course will walk through a suite of MATLAB programs to obtain global solutions to nonlinear models, and will then discuss how to estimate them.

Topics include: Discretization and functional approximation, Numerical Integration, Time versus Fixed-point iteration, DSGE Models: Zero lower bound, Regime switching, Metropolis-Hastings Algorithm, Particle filtering, particle adaptation, and systematic resampling, Generalized impulse response functions

This course will be valuable for students at any stage of their PhD

Attendance fee: Free

Local organizer: If you would like to attend, please contact Oliver de Groot as soon as possible: ovdg@st-andrews.ac.uk

Centre for Dynamic Macroeconomic Analysis

School of Economics & Finance, University of St Andrews