



Frequency-domain Methods and DSGE Models

Central Bank of Chile, Auditorium – January 8-10, 2020

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First Session: Wednesday, January 8

8:30 – 9:00 *Registration and opening remarks*

9:00 – 10:30 General Introduction
Frequency-domain techniques
Filtering and seasonal adjustment

10:30 – 10:50 *Coffee Break*

10:50 – 12:20 DSGE models: solution

Second Session: Thursday, January 9

9:00 – 10:30 DSGE models: identification

10:30 – 10:50 *Coffee Break*

10:50 – 12:20 DSGE models: inference