PÓS-GRADUAÇÃO – Ementa de disciplina
Mestrado e Doutorado em Economia

DISCIPLINA: Macroeconometria SIGLA: ME	CÓDIGO: MDPEMF011
PROFESSOR: João Victor Issler	CARGA HORÁRIA: 40h CRÉDITOS: 4
OBRIGATÓRIA: ☐SIM ☒ NÃO	CURSO: ☐M ☐D ☒MD

PRÉ-REQUISITO:
Não há pré-requisito para esse curso. Uma noção básica de econometria (1º ano do Mestrado/Doutorado) é desejável.

ÁREA DE CONCENTRAÇÃO:
Macroeconometria.

EMENTA

OBJETIVOS
Discutir a literatura empírica macroeconômica acerca das proposições testáveis sobre o comportamento do consumo. Os testes econométricos (sobre identicação, cointegração, ciclos comuns, etc.) são aplicados a uma grande variedade de estimativas (GMM, máxima verossimilhança, variáveis instrumentais, etc.) avaliando se o comportamento empírico das séries desse agregado macroeconômico e idêntico ao previsto pela teoria. Apesar do foco do curso ser nos testes da teoria econômica, uma pequena revisão desta é apresentada antes da apresentação dos resultados dos respectivos testes.

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R. Barro: Modern Business Cycles Theory (Barro).

O. Blanchard e S. Fischer: Lectures in Macroeconomics (BF).

A. Deaton: Understanding Consumption (Deaton).

T. Sargent: Dynamic Macroeconomics (SDM).

T. Sargent: Macroeconomic Theory (SMT).

N. Stokey e R. Lucas: Recursive Methods in Economic Dynamics (SL).

D. Romer, Advanced Macroeconomics (Romer).

J.H. Cochrane, Asset Pricing (Cochrane).

L. Ljungqvist e T. Sargent, Recursive Macroeconomic Theory (LS).

1 ındica leitura obrigatória para *papers* ou capítulos de livros.

Outras Referências

1. Introdução a Cointegração e Ciclos Comuns

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2. Consumo

2.1. Survey

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2.2. Teoria, Excesso de Sensibilidade e Suavidade

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[2] *A. Deaton, caps. 1, 3 e 4.

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2.6. Evidência Empírica com Dados de Painel

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