BCEAO / Bank of England technical co-operation
Workshop on "*Econometric Modelling and Forecasting*"
11 to 14 October 2021

GMT TIME	ACTIVITIES	LONDON TIME
Day 1 - 11th October 2021		
10.00 - 10.30	**Welcoming remarks by Mrs Ndéye Amy NGOM SECK** Director of Research and Partnerships Department **Opening remarks by Mr John POWER** Director of CCBS **Opening speech by Mr Ousmane SAMBA MAMADOU** General manager of COFEB	**11.00 - 11.30**
10.30 - 13.00	***Videos*** **1st Module:** The New Keynesian Model **Presenter**: Ricardo MASOLO **2nd module:** Introduction to Dynare **Presenter:** Gabor PINTER **3rd module:** Dynare solutions **Presenter:** Gabor PINTER	**11.30 - 14.00**
13.00 -14.00	**Matlab Dynare Exercise**	**14.00 - 15.00**
14.00 - 15.00	**Webinar recap and Q&A**	**15.00 - 16.00**
	Day 2 – 12th October 2021	
10.00 - 10.30	**DSGE Modelling**	**11.00 - 11.30**
10.30 - 13.00	***Videos*** **4th module** : Open economy DSGE models **Presenter** : Simon LLOYD **5th module** : Financial Frictions **Presenter :** Gabor PINTER **6th module** : How the Metropolis Hastings algorithm works **Presenter** : Andy BLAKE	**11.30 - 14.00**

13.00 - 14.00	**Matlab Dynare Exercise**	**14.00 - 15.00**
14.00 - 15.00	**Webinar recap and Q&A**	**15.00 - 16.00**
Day 3 – 13th October 2021		
10.00 - 10.30	**VAR modelling**	**11.00 - 11.30**
10.30 - 13.00	***<u>Videos</u>*** **7th module** : Introduction to VAR models **8th module** : Structural VAR models **9th module** : Sign-restricted Structural VAR models **10th module** : Advanced topics: Codes **Presenter** : Martin BRUNS	**11.30 - 14.00**
13.00 - 14.00	**Matlab Dynare Exercise**	**14.00 - 15.00**
14.00 - 15.00	**Webinar recap and Q&A**	**15.00 - 16.00**
Day 4 – 14th October 2021		
10.00 - 10.30	**VAR models and GARCH models**	**11.00 - 11.30**
10.30 - 13.00	***<u>Videos</u>*** **11th module** : Factor-Augmented VARs **Presenter** : Martin BRUNS **12th module** : Non-linear smooth transition VARs **Presenter** : Martin BRUNS **13th module** : Modelling exchange rate volatility using univariate GARCH models **Presenter** : Somnath CHATTERJEE **14th module** : Multivariate GARCH models **Presenter** : Somnath CHATTERJEE	**11.30 - 14.00**
13.00 - 14.00	**Matlab Exercise**	**14.00 - 15.00**
14.00 - 14.30	**Course Evaluation**	**15.00 - 15.30**
14.30 - 15.30	**Webinar recap and Q&A**	**15.30 - 16.30**
15.30 - 15.45	**Closing remarks by Mrs Ndeye Amy NGOM SECK**	**16.30 - 16.45**