

EMPIRIE DER INTERNATIONALEN GELD- UND FINANZMÄRKTE EMPIRICS OF INTERNATIONAL FINANCIAL MARKETS

Outline

1. Introduction
2. Testing the relevance of Parity Relationships
 - Efficient markets Hypothesis
 - Interest Rate Parity
 - Purchasing Power Parity
3. Identification in Macroeconomics and its Applications
 - Introductions and Overview
 - Identifying Monetary Policy Shocks using Vector Auto Regression (VARs)
 - Estimating Effects of Monetary Policy Announcement on Exchange Rates
 - Monetary Policy Communication and Interest Rates
 - Announcement Effects of Monetary Policy for Consumers and Firms

No dedicated textbook is provided. Lectures based on a mix of textbook and research papers.

Lectures and Exercises take place

Mo	01.12.25	(14-18Uhr)
Mo	08.12.25	(14-18Uhr)
Mo	15.12.25	(14-18Uhr)
Mo	05.01.26	(14-18Uhr)
Mo	12.01.26	(14-18Uhr)

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