Workshop on Practical Applications of Structural Vector Autoregressions for Monetary and Fiscal Policy Analysis, Economic Surveillance, and Near-Term Forecasting

PROPOSED DATES: February 9-13, 2026

TARGET GROUP | The workshop is strictly limited to junior- to senior-level officials who are actively engaged in macroeconomic surveillance, forecasting, and policy analysis for policy purposes within central banks, ministries of finance, and ministries of economy—such as those working in Monetary Policy Departments, Economic Research Departments, or Macroeconomic Policy Departments.

DESCRIPTION| This workshop provides a hands-on introduction to the practical use of Structural Vector Autoregressions (SVARs) for applied monetary and fiscal policy analysis and near-term forecasting. SVARs are important components of broader forecasting and policy analysis systems within policy institutions. Designed specifically for experts from central banks, ministries of finance, and ministries of economy, the sessions will focus on how SVARs can be effectively used to support real-time policy decision-making, economic surveillance, and monitoring risks to macroeconomic trends in the near term.
Participants will explore the theoretical foundations of SVARs and gain practical experience through guided exercises using EViews. The workshop will emphasize the identification of structural shocks, interpretation of impulse response functions, analysis of the transmission mechanisms of monetary and fiscal policies, and the integration of SVAR-based insights into policy frameworks.

Learning Outcomes| By the end of the workshop, participants will be able to:

- Apply SVAR techniques to analyze policy transmission mechanisms
- Use SVARs to support near-term forecasting and risk monitoring
- Integrate SVAR outputs into institutional policy frameworks
- Communicate SVAR-based insights effectively to senior policymakers

LANGUAGE| The workshop will be delivered ONLY in English.