

NATIONAL BUREAU OF ECONOMIC RESEARCH, INC.

SUMMER INSTITUTE 2014

Workshop on Methods and Applications for Dynamic Stochastic
General Equilibrium Models

Boragan Aruoba, Jesus Fernandez-Villaverde, and Frank Schorfheide, Organizers

July 10 and 11, 2014

Royal Sonesta Hotel
40 Edwin H. Land Boulevard
Cambridge, Massachusetts

PRELIMINARY PROGRAM

WEDNESDAY, JULY 9:

6:00 pm Clambake, Harvard Faculty Club, 20 Quincy Street, Cambridge, MA

THURSDAY, JULY 10:

12:00 n Lunch

1:00 pm Mark Gertler, NYU and NBER
Chris Huckfeldt, NYU
Antonella Trigari, Bocconi University
*Unemployment Fluctuations, Match Quality and the Cyclicalities of New Hires
Wages*

2:00 pm Eric T. Swanson, Federal Reserve Bank of San Francisco
*A Macroeconomic Model of Equities and Real, Nominal, and Defaultable
Debt*

3:00 pm Break

3:20 pm Bill Dupor, Federal Reserve Bank of St. Louis
Rong Li, The Ohio State University
The Expected Inflation Channel of Government Spending in the Postwar U.S.

4:20 pm Adjourn

SI14 EFSF program

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FRIDAY, JULY 13:

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| 12:00 n | Lunch |
| 1:00 pm | Thomas Lubik, Federal Reserve Bank of Richmond
Christian Matthes, Federal Reserve Bank of Richmond
<i>Indeterminacy and Learning: An Analysis of Monetary Policy in the Great Inflation</i> |
| 2:00 pm | Luca Guerrieri, Federal Reserve Board
Matteo Iacoviello, Federal Reserve Board
<i>OccBin: A Toolbox to Solve Models With Occasionally Binding Constraints Easily</i> |
| 3:00 pm | Break |
| 3:30 pm | Laurent E. Calvet, HEC School of Management, Paris
Veronika Czellar, HEC Paris
<i>Through the Looking Glass: Indirect Inference Via Simple Equilibria</i> |
| 4:30 pm | Domenico Giannone, ECARES - Université Libre de Bruxelles
Francesca V. Monti, Bank of England
Lucrezia Reichlin, London Business School
<i>Exploiting the Monthly Data-Flow in Structural Forecasting</i> |
| 5:30 pm | Adjourn |