

NATIONAL BUREAU OF ECONOMIC RESEARCH, INC.

SUMMER INSTITUTE 2016

Workshop on Methods and Applications for Dynamic Stochastic
General Equilibrium Models

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

July 14 and 15, 2016

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

PRELIMINARY PROGRAM

WEDNESDAY, JULY 13:

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

THURSDAY, JULY 14:

12:00 n Lunch

1:00 pm Simon Gilchrist, Boston University and NBER
Raphael Schoenle, Brandeis University
Jae Sim, Board of Governors
Egon Zakrajsek, Board of Governors
Financial Heterogeneity and Monetary Union

2:00 pm Guido Ascari, University of Oxford
Paolo Bonomolo, University of Pavia
Hedibert F. Lopes, University of Chicago Booth School of Business
Rational Sunspots

3:00 pm Break

3:30 pm Brent Bundick, Federal Reserve Bank of Kansas City
Andrew L. Smith, Federal Reserve Bank of Kansas City
The Dynamic Effects of Forward Guidance Shocks

4:30 pm Jeffrey R. Campbell, Federal Reserve Bank of Chicago
Jonas Fisher, Federal Reserve Bank of Chicago
Alejandro Justiniano, Federal Reserve Bank of Chicago
Leonardo Melosi, Federal Reserve Bank of Chicago
Forward Guidance and Macroeconomic Outcomes Since the Financial Crisis

5:30 pm Adjourn

SI16 EFSF program

Page 2:

FRIDAY, JULY 15:

- | | |
|---------|---|
| 12:00 n | Lunch |
| 1:00 pm | Cosmin L. Ilut, Duke University and NBER
Pavel Krivenko, Stanford University
Martin Schneider, Stanford University and NBER
<i>Uncertainty Aversion and Heterogeneous Beliefs in Linear Models</i> |
| 2:00 pm | Anmol P. Bhandari, University of Minnesota
Jaroslav Borovicka, New York University and NBER
Paul Ho, Princeton University
<i>Identifying Ambiguity Shocks in Business Cycle Models Using Survey Data</i> |
| 3:00 pm | Break |
| 3:30 pm | Luigi Bocola, Northwestern University and NBER
Marcus Hagedorn, University of Oslo
Iourii Manovskii, University of Pennsylvania and NBER
<i>Identifying Neutral Technology Shocks</i> |
| 4:30 pm | Thomas Winberry, University of Chicago
<i>A Toolbox for Solving and Estimating Heterogeneous Agent Macro Models with Applications</i> |
| 5:30 pm | Adjourn |