15th Workshop on Methods and Applications for Dynamic Stochastic General Equilibrium Models

Hosted by Federal Reserve Bank of Chicago. The workshop also serves as a mid-year meeting of the NBER EFSF Workgroup on Methods and Applications for DSGE Models.

Organizers: Jesus Fernandez-Villaverde (Penn and NBER), Leonardo Melosi (FRB Chicago), Giorgio Primiceri (Northwestern and NBER), and Frank Schorfheide (Penn and NBER)

Friday October 12, 2018

09:30 – 10:30	*Pablo Ottonello (University of Michigan) and Thomas Winberry (University of Chicago)*: Financial Heterogeneity and the Investment Channel of Monetary Policy Discussant: Nils Gornemann (Federal Reserve Board)
10:30 –11:00	Coffee Break
11:00– 12:00	*Florin Bilbie (Paris School of Economics):*A Catch-22 for HANK Models: No Puzzles, No Amplification Discussant: Andrea Tambalotti (FRB New York)
12:00 – 1:00	Lunch
1:00 – 2:00	*Pablo Guerron-Quintana (Boston College), Grey Gordon (FRB Richmond):* A Quantitative Theory of Hard and Soft Sovereign Defaults Discussant: Miguel Faria-e-Castro (FRB St. Louis)
2:00 – 3:00	*Jesper Linde (Riksbank) and Matthias Trabandt (Freie Universitat Berlin):* Resolving the Missing Disinflation Puzzle Discussant: Boragan Aruoba (University of Maryland)
3:00 – 3:30	Coffee Break
3:30 – 4:30	*Francesco Bianchi (Duke), Howard Kung (London Business School), and Mikhail Tirskikh (London Business School):* The Origins and Effects of Macroeconomic Uncertainty Discussant: Hikaru Sajo (UC Santa Cruz)
4:30 – 5:30	Special Session in Honor of Alejandro Justiniano
6:00	Reception / Dinner

Saturday, October 13, 2018

09:00 – 10:00	*Michael D. Cai (FRB New York), Marco Del Negro (FRB New York), Marc Giannoni (FRB Dallas, Abhi Gupta (FRB New York), Pearl Li (FRB New York), Erica Moszkowski (Harvard)*: DSGE Forecasts of the Lost Recovery Discussant: Jesper Linde (Riksbank)
10:00 – 10:30	Coffee Break
10:30 – 11:30	*Taeyoung Doh (FRB Kansas City), Andrew L. Smith FRB Kansas City*: Reconciling VAR-based Forecasts with Survey Forecasts Discussant: Daniel Lewis (FRB New York)
11:30 – 12:30	*Dario Caldara (FRB Board), Chiara Scotti (FRB Board), Molin Zhong (FRB Board)*: Uncertainty and Financial Stability: A VAR Analysis Discussant: Kyle Jurado (Duke)
12:30 – 02:00	Lunch / Departure