

## Workshop on Methods and Applications for Dynamic Stochastic General Equilibrium Models

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

### Organizers:

Jesús Fernández-Villaverde (Penn and NBER), Karel Mertens (FRB Dallas), Giorgio Primiceri (Northwestern and NBER), Alexander Richter (FRB Dallas), Frank Schorfheide (Penn and NBER)

### Friday November 4, 2022

- 09:00 – 10:00           **Martin Harding (Bank of Canada)**, Jesper Linde (IMF), and Mathias Trabandt (Goethe University Frankfurt): “Understanding Post-Covid Inflation”  
Discussant: **Saroj Bhattarai (UT Austin)**
- 10:00 – 10:30           Coffee Break
- 10:30 – 11:30           **Francisco Ruge-Murcia (McGill University)** and Alexander Wolman (FRB Richmond): “Relative Price Shocks and Inflation”  
Discussant: **Carola Binder (Haverford College)**
- 11:30 – 12:30           Jean-Paul L’Huillier (FRB Cleveland and Brandeis), **Sanjay R. Singh (UC Davis)**, and Donghoon Yoo (Osaka University): “Incorporating Diagnostic Expectations into the New Keynesian Framework”  
Discussant: **Cosmin Ilut (Duke)**
- 12:30 – 02:00           Lunch Break
- 02:00 – 03:00           Margaret Jacobsen (Federal Reserve Board), **Christian Matthes (Indiana University)**, and Todd Walker (Indiana University): “Inflation Measured Every Day Keeps Adverse Responses Away”  
Discussant: **Miguel Acosta (Federal Reserve Board)**
- 03:00 – 03:30           Coffee Break
- 03:30 – 04:30           Francesco Bianchi (Johns Hopkins University and NBER), **Giovanni Nicolo (Federal Reserve Board)**, Dongho Song (Johns Hopkins University Carey School of Business): “Inflation and Real Activity over the Business Cycle”  
Discussant: **Domenico Giannone (Amazon)**

04:30 – 05:30 Joshus Bernstein (Indiana University), Michael Plante (FRB Dallas), **Alexander Richter (FRB Dallas)**, and Nathaniel Throckmorton (William and Mary): “A Simple Explanation of Countercyclical Uncertainty”  
Discussant: **Ross Doppelt (Penn State University)**

Saturday, November 5, 2022

09:00 – 10:00 Luca Benati (University of Bern) and **Thomas Lubik (FRB Richmond)**: “Searching for Hysteresis”  
Discussant: **Thomas Drechsel (Maryland)**

10:00 – 10:30 Coffee Break

10:30 – 11:30 **Leonardo Melosi (FRB Chicago)**, Hiroshi Morita (Hosei University), and Francesco Zanetti (University of Oxford): “The Signaling Effects of Fiscal Announcements”  
Discussant: **Sarah Zubairy (Texas A&M)**

11:30 – 12:30 **Thorsten Drautzburg (FRB Philadelphia)**, Jesús Fernández-Villaverde (Penn and NBER), Pablo Guerron-Quintana (Boston College), and Dick Oosthuizen (Penn): “Filtering with Limited Information”  
Potential Discussant: **Ed Herbst (Federal Reserve Board)**

12:30 – 02:00 Lunch / Departure