

Workshop on Methods and Applications for Dynamic Stochastic General Equilibrium Models

Sponsored by:
Federal Reserve Bank of Cleveland
Michael F. Bryan

Organizers:
Jesus Fernandez-Villaverde (Penn), Giorgio Primiceri (Northwestern), and Frank Schorfheide (Penn)

Friday October 12, 2007

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| 09:00 – 10:00 | Matteo Iacoviello (Boston College) and Stefano Neri (Bank of Italy): “The Role of Housing Collateral in an Estimated Two-Sector Model of the U.S. Economy”
Discussant: Jesus Fernandez-Villaverde (Penn) |
| 10:00 – 10:30 | Coffee Break |
| 10:30 – 11:30 | Chris Otrok and Eric Young (University of Virginia): “Monetary Policy Rules for Stochastically Volatile Economies”
Discussant: Juan Rubio-Ramirez (Duke) |
| 11:30 – 12:30 | Jinill Kim (Board of Governors) and Francisco Ruge-Murcia (University of Montreal): “How Much Inflation is Necessary to Grease the Wheels”
Discussant: Emi Nakamura (Columbia) |
| 12:30 – 02:00 | Lunch Break |
| 02:00 – 03:00 | Nikolay Iskrev (University of Michigan): “How Much Do We Learn from Estimating DSGE Models?”
Discussant: Alejandro Justiniano (Board of Governors) |
| 03:00 – 04:00 | Pablo Guerron-Quintana (NC State University): "What You Match Does Matter: The Effects of Data on DSGE Model Estimation"
Discussant: Marc Giannoni (Columbia) |
| 04:00 – 04:30 | Coffee Break |
| 04:30 – 05:30 | Boragan Aruoba (University of Maryland) and Frank Schorfheide (Penn): “Insights from an Estimated Search-Based Monetary Model”
Discussant: Peter Ireland (Boston College) |

Saturday, October 13, 2007

09:00 – 10:00	Giorgio Primiceri (Northwestern University): “TBA” Discussant: Tao Zha (Atlanta Fed)
10:00 – 10:30	Coffee Break
10:30 – 11:30	Domenico Giannone (ECB) and Lucrezia Reichlin (ECB): "Bayesian VARs with large panels" Discussant: Barbara Rossi (Duke)
11:30 – 12:30	Oscar Jorda (UC Davis) and Sharon Kozicki (Bank of Canada): “Projection Minimum Distance: An Estimator for Dynamic Macroeconomic Models” Discussant: Dennis Kristensen (Columbia)
12:30 – 02:00	Lunch / Departure

Authors / Discussants

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