Workshop on Methods and Applications for Dynamic Stochastic General Equilibrium Models

Hosted by:
Center for Quantitative Economic Research of the Federal Reserve Bank of Atlanta

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

Preliminary program:

Friday October 1, 2010

09:00 – 10:00  Fabio Canova (UPF): “Bridging cyclical DSGE models and the raw data”
Discussant: Frank Schorfheide

10:00 – 10:30  Coffee Break

10:30 – 11:30  Francesco Bianchi (Duke University): “Monetary/Fiscal Mix and Agents’ Beliefs”
Discussant: Troy Davig (not confirmed)

Discussant: Keith Sill

12:30 – 02:00  Lunch Break

02:00 – 03:00  Ulrich Mueller (Princeton University): “Measuring Prior Sensitivity and Identification Strength in Large Bayesian Models”
Discussant: Marco Del Negro

03:00 – 04:00  Frank Kleibergen and Sophocles Mavroeidis (Brown University): “Identification robust Bayesian Inference for DSGE models”
Discussant: Tao Zha

04:00 – 04:30  Coffee Break

04:30 – 05:30  Sanjay Chugh (University of Maryland): “Firm Risk and Leverage-Based Business Cycles”
Discussant: Cosmin Ilut
09:00 – 10:00  Anton Braun (Atlanta Fed) and Lena Mareen Korber (German Institute for Economic Research): “New Keynesian Dynamics in a Low Interest Rate Environment”
Discussant: Roberto Billi

10:00 – 10:30  Coffee Break

10:30 – 11:30  Bent Jesper Christensen (Aarhus University), Olaf Posch (Aarhus University) and Michel van der Wel (Erasmus University Rotterdam): “Estimating Continuous-Time DSGE Models using Macro and Financial Data”
Discussant: Juan Rubio-Ramirez (not confirmed)

Discussant: Boragan Arouba

12:30 – 02:00  Lunch / Departure
Participants / Authors / Discussants:

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