

NATIONAL BUREAU OF ECONOMIC RESEARCH, INC.

SUMMER INSTITUTE 2015

Workshop on Methods and Applications for Dynamic Stochastic
General Equilibrium Models

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

July 9 and 10, 2015

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

PRELIMINARY PROGRAM

WEDNESDAY, JULY 8:

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

THURSDAY, JULY 9:

12:00 n Lunch

1:00 pm Monika Piazzesi, Stanford University and NBER
Martin Schneider, Stanford University and NBER
Housing and Macroeconomics

2:00 pm Cosmin L. Ilut, Duke University and NBER
Hikaru Saijo, University of California at Santa Cruz
Learning, Confidence, and Business Cycles

3:00 pm Break

3:30 pm Luigi Bocola, University of Pennsylvania
Alessandro Dovis, Pennsylvania State University
Indeterminacy in Sovereign Debt Markets: an Empirical Investigation

4:30 pm Roger Farmer, University of California at Los Angeles and NBER
Vadim Khramov, Bank of America Merrill Lynch
Giovanni Nicolò, University of California at Los Angeles
Solving and Estimating Indeterminate DSGE Models

5:30 pm Adjourn

SI14 EFSF program

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FRIDAY, JULY 10:

12:00 n	Lunch
1:00 pm	Fabio Canova, Universitat Pompeu Fabra Filippo Ferroni, Banque de France Christian Matthes, Federal Reserve Bank of Richmond <i>Approximating Time Varying Structural Models With Time Invariant Structures</i>
2:00 pm	Thorsten Drautzburg, Federal Reserve Bank of Philadelphia <i>A Narrative Approach To A Fiscal DSGE Model</i>
3:00 pm	Break
3:30 pm	Susanto Basu, Boston College and NBER Brent Bundick, Federal Reserve Bank of Kansas City <i>Endogenous Volatility at the Zero Lower Bound: Implications for Stabilization Policy</i>
4:30 pm	Dario Caldara, Federal Reserve Board Edward P. Herbst, Federal Reserve Board <i>Monetary Policy, Credit Spreads, and Business Cycle Fluctuations</i>
5:30 pm	Adjourn