NATIONAL BUREAU OF ECONOMIC RESEARCH, INC.

SUMMER INSTITUTE 2016

Workshop on Methods and Applications for Dynamic Stochastic General Equilibrium Models

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

July 14 and 15, 2016

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

PRELIMINARY PROGRAM

WEDNESDAY, JULY 13:

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

THURSDAY, JULY 14:

12:00 n  Lunch

1:00 pm  Simon Gilchrist, Boston University and NBER
          Raphael Schoenle, Brandeis University
          Jae Sim, Board of Governors
          Egon Zakrajsek, Board of Governors
          Financial Heterogeneity and Monetary Union

2:00 pm  Guido Ascari, University of Oxford
          Paolo Bonomolo, University of Pavia
          Hedibert F. Lopes, University of Chicago Booth School of Business
          Rational Sunspots

3:00 pm  Break

3:30 pm  Brent Bundick, Federal Reserve Bank of Kansas City
          Andrew L. Smith, Federal Reserve Bank of Kansas City
          The Dynamic Effects of Forward Guidance Shocks

4:30 pm  Jeffrey R. Campbell, Federal Reserve Bank of Chicago
          Jonas Fisher, Federal Reserve Bank of Chicago
          Alejandro Justiniano, Federal Reserve Bank of Chicago
          Leonardo Melosi, Federal Reserve Bank of Chicago
          Forward Guidance and Macroeconomic Outcomes Since the Financial Crisis

5:30 pm  Adjourn
FRIDAY, JULY 15:

12:00 n  Lunch

1:00 pm  Cosmin L. Ilut, Duke University and NBER
         Pavel Krivenko, Stanford University
         Martin Schneider, Stanford University and NBER
         *Uncertainty Aversion and Heterogeneous Beliefs in Linear Models*

2:00 pm  Anmol P. Bhandari, University of Minnesota
         Jaroslav Borovicka, New York University and NBER
         Paul Ho, Princeton University
         *Identifying Ambiguity Shocks in Business Cycle Models Using Survey Data*

3:00 pm  Break

3:30 pm  Luigi Bocola, Northwestern University and NBER
         Marcus Hagedorn, University of Olso
         Iourii Manovskii, University of Pennsylvania and NBER
         *Identifying Neutral Technology Shocks*

4:30 pm  Thomas Winberry, University of Chicago
         *A Toolbox for Solving and Estimating Heterogeneous Agent Macro Models with Applications*

5:30 pm  Adjourn