

SI 2019 Dynamic Equilibrium Models

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July 11-12, 2019

Longfellow Room

Royal Sonesta Hotel

40 Edwin H. Land Blvd.

Cambridge, MA

Conference Code of Conduct

Wednesday, July 10

6:00 pm Clambake at the Royal Sonesta Hotel

Thursday, July 11

12:00 pm Lunch

1:00 pm Martın Uribe, Columbia University and NBER
The Neo-Fisher Effect: Econometric Evidence from Empirical and Optimizing Models

2:00 pm Ryan Chahrour, Boston College
Kristoffer Nimark, Cornell University
Stefan Pitschner, Uppsala University
Sectoral Media Focus and Aggregate Fluctuations

3:00 pm Break

3:30 pm Paul Ho, Federal Reserve Bank of Richmond
Global Robust Bayesian Analysis in Large Models

4:30 pm Wouter J. den Haan, London School of Economics
Thomas Drechsel, London School of Economics
Agnostic Structural Disturbances (ASDs): Detecting and Reducing Misspecification in Empirical Macroeconomic Models

5:30 pm Adjourn

Friday, July 12

12:00 pm Lunch

1:00 pm Adrien Auclert, Stanford University and NBER
Bence Bardoczy, Northwestern University
Matthew Rognlie, Northwestern University and NBER
Ludwig Straub, Harvard University and NBER
Using the Sequence-Space Jacobian to Solve and Estimate Heterogeneous-Agent Models

2:00 pm David W. Berger, Northwestern University and NBER
Luigi Bocola, Stanford University and NBER
Alessandro Dovis, University of Pennsylvania and NBER
Imperfect Risk-Sharing and the Business Cycle

3:00 pm Break

3:30 pm Caterina Mendicino, European Central Bank
Kalin Nikolov, European Central Bank
Juan Rubio Ramırez, Emory University
Javier Suarez, CEMFI
Dominik Supera, University of Pennsylvania
Twin Defaults and Bank Risk Taking

4:30 pm Ceyhun Bora Durdu, Federal Reserve Board
Molin Zhong, Federal Reserve Board
Understanding Bank and Nonbank Credit Cycles: A Structural Exploration

5:30 pm Adjourn