SI 2022 Dynamic Equilibrium Models

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July 14-15, 2022

Longfellow Room
Royal Sonesta Hotel, Edwin H. Land Blvd., Cambridge, MA

Thursday, July 14

12:00 n Lunch

1:00 pm Francesco Bianchi, Duke University and NBER
Sydney C. Ludvigson, New York University and NBER
Sai Ma, Federal Reserve Board

Monetary-Based Asset Pricing: A Mixed-Frequency Structural Approach

2:00 pm Guido Ascari, University of Pavia
Paolo Bonomolo, De Nederlandsche Bank
Qazi Haque, The University of Adelaide

The Long-Run Phillips Curve is ... a Curve
3:00 pm    Break

3:30 pm    Eva F. Janssens
Sean P. McCrary, University of Pennsylvania

*Finite-State Markov-Chain Approximations: A Hidden Markov Approach*

4:30 pm    Ina Hajdini, Federal Reserve Bank of Cleveland
André Kurmann, Drexel University

*Predictable Forecast Errors in Full-Information Rational Expectations Models with Regime Shifts*

5:30 pm    Adjourn

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**Friday, July 15**

12:00 pm    Lunch

1:00 pm    Diego R. Kaenzig, London Business School

*The Unequal Economic Consequences of Carbon Pricing*

2:00 pm    Alexandr Kopytov, University of Hong Kong
Bineet Mishra, Cornell University
Kristoffer Nimark, Cornell University
Mathieu Taschereau-Dumouchel, Cornell University

*Endogenous Production Networks under Supply Chain Uncertainty*

3:00 pm    Break

3:15 pm    Tobias Broer, Institute for International Economic Studies
Alexandre N. Kohlhas, Institute for International Economic Studies
Kurt Mitman, Institute for International Economic Studies
Kathrin Schlafmann, Copenhagen Business School

*Information and Wealth Heterogeneity in the Macroeconomy*

4:15 pm    Adjourn