

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

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|---------------|----------------------------------------------------------------------------------------------------------------------------------------------------------|
| 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) |
| 11:30 – 12:30 | Vasco Curdia, Andrea Ferrero and Andrea Tambalotti (New York Fed): “Evaluating Interest Rate Rules in an Estimated DSGE Model”
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 |

Saturday, October 2, 2010

- 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)
- 11:30 – 12:30 Eric Swanson (San Francisco Fed): “Risk Aversion and the Labor Margin in Dynamic Equilibrium Models”
Discussant: Boragan Arouba
- 12:30 – 02:00 Lunch / Departure

Participants / Authors / Discussants:

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