NATIONAL BUREAU OF ECONOMIC RESEARCH, INC.

SUMMER INSTITUTE 2009

Workshop on Methods and Applications for Dynamic Stochastic General Equilibrium Models

Jesus Fernandez-Villaverde and Frank Schorfheide, Organizers

July 9 and 10, 2009

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	VASCO CURDIA, Federal Reserve Bank of New York RICARDO REIS, Columbia University and NBER Correlated Disturbances and the Sources of U.S. Business Cycles
2:00 pm	IVANA KOMMUNJER, UC, San Diego SERENA NG, Columbia University On the Identification of DSGE Models
3:00 pm	Break
3:30 pm	JEAN BOIVIN, HEC Montreal and NBER MARC GIANNONI, Columbia University and NBER On the Welfare Costs of Imperfect Information for Monetary Policy
4:30 pm	FRANCESCO BIANCHI, Duke University Regime Switches, Agents' Beliefs, and Post-World War II Macroeconomic Dynamics
5:30 pm	Adjourn

SI09 EFSF program

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FRIDAY, JULY 10:

12:00 n Lunch

1:00 pm HYEONGWOO KIM, Auburn University

MASAO OGAKI, Ohio State University

PPP and the Taylor Rule

2:00 pm NOAH WILLIAMS, University of Wisconsin-Madison

Interest Rate Rules, Inflation Risk, and Multiple Equilibria

3:00 pm Break

3:15 pm PABLO GUERRON-QUINTANA and ATSUSHI INOUE,

North Carolina State University

LUTZ KILIAN, University of Michigan

Inference in Weakly Identified DSGE Models

4:15 pm Adjourn

4/28/09