NATIONAL BUREAU OF ECONOMIC RESEARCH, INC.

SUMMER INSTITUTE 2011

Workshop on Methods and Applications for Dynamic Stochastic General Equilibrium Models

Jesus Fernandez-Villaverde and Frank Schorfheide, Organizers

July 14 and 15, 2011

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 Kristoffer Nimark, CREI
Man-Bites-Dog Driven Business Cycles

2:00 pm Martin Uribe, Columbia University and NBER
Stephanie Schmitt-Grohe, Columbia University and NBER
Pegs and Pain

3:00 pm Break

3:30 pm Kirstin Hubrich, European Central Bank
Robert Tetlow, Federal Reserve Board
Financial Stress and Economic Dynamics: The Transmission of Crises

4:30 pm Christopher Gust, Federal Reserve Board
Jesus Fernandez-Villaverde, University of Pennsylvania
David Lopez-Salido
Juan Rubio-Ramirez, Duke University
Volatility Shocks, Precautionary Demand for Liquidity, and Asset Pricing

5:30 pm Adjourn

FRIDAY, JULY 15:

12:00 n	Lunch
1:00 pm	Isaiah Andrews, MIT Anna Mikusheva, Massachusetts Institute of Technology *Maximum Likelihood Inference in Weakly Identified DSGE Models*
2:00 pm	M. Hashem Pesaran, Cambridge University Gary Koop, University of Strathclyde Ron Smith *On Identification of Bayesian DSGE Models*
3:00 pm	Break
3:15 pm	Alexei Onatski, University of Cambridge Francisco Ruge-Murcia, University of Montreal *Factor Analysis of a Large DSGE Model*
4:15 pm	Adjourn

5/02/11