

SI 2019 Dynamic Equilibrium Models

S. Boraĝan Aruoba, Jesus Fernandez-Villaverde, and Frank Schorfheide, Organizers

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irez, 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

Participant List

GUIDO ASCARI	UNIVERSITY OF OXFORD
ADRIEN AUCLERT	STANFORD UNIVERSITY AND NBER
BENCE BARDÓCZY	NORTHWESTERN UNIVERSITY
SUSANTO BASU	BOSTON COLLEGE AND NBER
PAUL BEAUDRY	BANK OF CANADA AND NBER
MARTIN BERAJA	MASSACHUSETTS INSTITUTE OF TECHNOLOGY AND NBER
HUIXIN BI	FEDERAL RESERVE BANK OF KANSAS CITY
FRANCESCO BIANCHI	DUKE UNIVERSITY AND NBER
LUIGI BOCOLA	STANFORD UNIVERSITY AND NBER
MARK BOGNANNI	FEDERAL RESERVE BANK OF CLEVELAND
PAOLO BONOMOLO	DE NEDERLANDSCHE BANK
JOHANNES BRUMM	KARLSRUHE INSTITUTE OF TECHNOLOGY
CARLOS CARVALHO	CENTRAL BANK OF BRAZIL
AMBROGIO CESA-BIANCHI	BANK OF ENGLAND
RYAN CHAHROUR	BOSTON COLLEGE
PABLO CUBA-BORDA	FEDERAL RESERVE BOARD
FRANCIS X. DIEBOLD	UNIVERSITY OF PENNSYLVANIA AND NBER
TAEYOUNG DOH	FEDERAL RESERVE BANK OF KANSAS CITY
THORSTEN DRAUTZBURG	FEDERAL RESERVE BANK OF PHILADELPHIA
THOMAS DRECHSEL	LONDON SCHOOL OF ECONOMICS
CEYHUN BORA DURDU	FEDERAL RESERVE BOARD
STEFANO EUSEPI	FEDERAL RESERVE BANK OF NEW YORK
JESÚS FERNÁNDEZ-VILLAVERDE	UNIVERSITY OF PENNSYLVANIA AND NBER
ALAN FINKELSTEIN SHAPIRO	TUFTS UNIVERSITY
GIUSEPPE FIORI	NORTH CAROLINA STATE UNIVERSITY
ANDREW FOERSTER	FEDERAL RESERVE BANK OF SAN FRANCISCO
JORDI GALÍ	CREI AND NBER
VALENTINA GAVAZZA	STOCKHOLM UNIVERSITY
MARC GIANNONI	FEDERAL RESERVE BANK OF DALLAS
YURIY GORODNICHENKO	UNIVERSITY OF CALIFORNIA AT BERKELEY AND NBER
CHRISTOPH GORTZ	UNIVERSITY OF BIRMINGHAM
PABLO A. GUERRÓN-QUINTANA	BOSTON COLLEGE
REFET S. GÜRKAYNAK	BILKENT UNIVERSITY
MARCUS HAGEDORN	UNIVERSITY OF OSLO
EDWARD P. HERBST	FEDERAL RESERVE BOARD
PAUL HO	FEDERAL RESERVE BANK OF RICHMOND
CHRISTOPHER HOUSE	UNIVERSITY OF MICHIGAN AND NBER
KIRSTIN HUBRICH	FEDERAL RESERVE BOARD
CHRISTOPHER KRAUSE	KARLSRUHE INSTITUTE OF TECHNOLOGY
NELSON LIND	EMORY UNIVERSITY
AYTEK MALKHOZOV	FEDERAL RESERVE BOARD
RICCARDO MASOLO	BANK OF ENGLAND
MICHAEL MCCrackEN	FEDERAL RESERVE BANK OF ST. LOUIS
CATERINA MENDICINO	EUROPEAN CENTRAL BANK
KAREL MERTENS	FEDERAL RESERVE BANK OF DALLAS
SERENA NG	COLUMBIA UNIVERSITY AND NBER
KALIN NIKOLOV	EUROPEAN CENTRAL BANK
KRISTOFFER NIMARK	CORNELL UNIVERSITY
RICARDO NUNES	UNIVERSITY OF SURREY
TOSHIAKI OGAWA	BANK OF JAPAN
THOMAS PHILIPPON	NEW YORK UNIVERSITY AND NBER
BRUCE PRESTON	UNIVERSITY OF MELBOURNE
GIORGIO PRIMICERI	NORTHWESTERN UNIVERSITY AND NBER
ZHONGJUN QU	BOSTON UNIVERSITY
ALEXANDER W. RICHTER	FEDERAL RESERVE BANK OF DALLAS
MATTHEW ROGNLIE	NORTHWESTERN UNIVERSITY AND NBER
FRANCISCO RUGE-MURCIA	MCGILL UNIVERSITY

RAPHAEL SCHOENLE	BRANDEIS UNIVERSITY
FRANK SCHORFHEIDE	UNIVERSITY OF PENNSYLVANIA AND NBER
MINCHUL SHIN	UNIVERSITY OF ILLINOIS
MOTOTSUGU SHINTANI	UNIVERSITY OF TOKYO
A. LEE SMITH	FEDERAL RESERVE BANK OF KANSAS CITY
DONGHO SONG	JOHNS HOPKINS UNIVERSITY
LUDWIG STRAUB	HARVARD UNIVERSITY AND NBER
MARTIN STUERMER	FEDERAL RESERVE BANK OF DALLAS
DOMINIK SUPERA	UNIVERSITY OF PENNSYLVANIA
ERIC T. SWANSON	UNIVERSITY OF CALIFORNIA AT IRVINE AND NBER
ANDREA TAMBALOTTI	FEDERAL RESERVE BANK OF NEW YORK
JOHN D. TSOUKALAS	UNIVERSITY OF GLASGOW
MARTÍN URIBE	COLUMBIA UNIVERSITY AND NBER
STIJN VAN NIEUWERBURGH	COLUMBIA UNIVERSITY AND NBER
DANIEL F. WAGGONER	FEDERAL RESERVE BANK OF ATLANTA
SHINGO WATANABE	BANK OF JAPAN
KENNETH D. WEST	UNIVERSITY OF WISCONSIN AT MADISON AND NBER
THOMAS WINBERRY	UNIVERSITY OF CHICAGO AND NBER
JONATHAN H. WRIGHT	JOHNS HOPKINS UNIVERSITY AND NBER
VIVIAN YUE	EMORY UNIVERSITY AND NBER
FRANCESCO ZANETTI	UNIVERSITY OF OXFORD
LUCA ZAVALLONI	BANK OF IRELAND
TAO ZHA	EMORY UNIVERSITY AND NBER
MOLIN ZHONG	FEDERAL RESERVE BOARD