Q



Conferences

Summer Institute 2023

SI 2023 Workshop on Methods and Applications for Dynamic Equilibrium Models

SHARE

DATE July 13-14, 2023 (US Eastern Time)

LOCATION Longfellow Room, Royal Sonesta Hotel, 40 Edwin H. Land Blvd., Cambridge, MA and zoom.us and



ORGANIZERS S. Borağan Aruoba, Jesús Fernández-

Villaverde, and Frank Schorfheide

Presenters, upload your paper or slides.

NBER conferences are by invitation. All participants are expected to comply with the NBER's Conference Code of Conduct.

Summer Institute master schedule

Thursday, July 13

12:00 pm	Lunch
1:00 pm	Inflation Expectations under Finite Horizon Planning Christopher Gust, Federal Reserve Board Edward P. Herbst, Federal Reserve Board David López-Salido, Federal Reserve Board
2:00 pm	Can Supply Shocks Be Inflationary with a Flat Phillips Curve? Jean-Paul L'Huillier, Federal Reserve Bank of Cleveland Gregory Phelan, Williams College
3:00 pm	Break

1 of 7 6/13/2023, 2:53 AM

3:30 pm Dynamic Identification Using System Projections on Instrumental Variables

Daniel Lewis, University College London

Karel Mertens, Federal Reserve Bank of Dallas

4:30 pm **Shadow-Rate VARs**

> Andrea Carriero, Queen Mary University of London Todd Clark, Federal Reserve Bank of Cleveland Massimiliano Marcellino, Bocconi University Elmar Mertens, Deutsche Bundesbank

5:30 pm Adjourn

Friday, July 14

12:00 pm Lunch

1:00 pm Macroeconomic and Asset Pricing Effects of Supply Chain Disasters

> Vladimir Smirnyagin, Yale University Aleh Tsyvinski, Yale University and NBER

2:00 pm The Transmission of Keynesian Supply Shocks

> Ambrogio Cesa-Bianchi, Bank of England Andrea Ferrero, University of Oxford

3:00 pm **Break**

3:30 pm Aggregate Uncertainty, HANK, and the ZLB

Alessandro Lin, Bank of Italy

Marcel Peruffo, European Central Bank

4:30 pm **Estimating Nonlinear Heterogeneous Agents Models with Neural Networks**

Hanno Kase, EUI

Leonardo Melosi, Federal Reserve Bank of Chicago

Matthias Rottner, Deutsche Bundesbank

5:30 pm Adjourn

Participants

2 of 7 6/13/2023, 2:53 AM