

Dynare Summer School

Paris

June 20–24, 2011

Organized with the support of Banque de France, Dynare project at CEPREMAP, DSGE-net and MonFisPol FP7 project.

Location

Holiday Inn Express
68 Quai de la Seine
75019 Paris
France

Program

Morning sessions: 9:15am–12:30pm (coffee break around 10:30am).

Lunch: 12:30pm–2:00pm.

Afternoon sessions with computer applications: 2:00pm–5:00pm (break around 3:30pm).

- Monday, June 20:
 - M. Juillard: “Introduction to Dynare; local approximations.”
 - S. Villemot: “Dynare macro processor.”
- Tuesday, June 21:
 - S. Adjemian: “Estimation with Dynare.”
 - M. Ratto: “Identification and sensitivity analysis.”
- Wednesday, June 22:
 - M. Juillard: “Computing optimal policy in Dynare.”
 - E. Faia: “Optimal policy with financial frictions.”
- Thursday, June 23:
 - F. Mihoubi: “Exploiting block decomposition.”
 - S. Schmidt: “Macroeconomic database: a platform for model comparison and evaluation.”

- (7:45pm) Summer School dinner.
- Friday, June 24:
 - B. Yang: “Estimation and Simulation under Imperfect Symmetric Information.”
 - M. Jarociński: “Priors for AR processes.”
 - (2:00pm) B. Yang: “LQ approximation.”

Some time will be set aside every day for participants working on their own model with their own data.

References

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- Faia, Ester and Eleni Iliopulos. 2010. “Financial globalization, financial frictions and optimal monetary policy.” Globalization and Monetary Policy Institute Working Paper 52, Federal Reserve Bank of Dallas. URL <http://ideas.repec.org/p/fip/feddgw/52.html>.
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Workshop organization

This is a “portable only” workshop. Each participant is required to come with his/her portable computer with MATLAB version 7.0 or above installed. We will provide WiFi access, but participants shouldn’t rely on it to access a MATLAB license server at their own institution. As an alternative to MATLAB, it is possible to use the free software GNU Octave, version 3.0 or higher.¹

Before coming to the workshop, participants should also download the macro model database at: <http://www.macromodelbase.com/>.

Don’t forget that French power plugs can be different from the plug equipping your computer.² It is your responsibility to bring the necessary adaptor.

Workshop dressing code

Casual.

Workshop animators

- Stéphane Adjemian (CEPREMAP and Université du Maine)
- Ester Faia (Goethe University)
- Marek Jarociński (European Central Bank)
- Michel Juillard (Banque de France)
- Ferhat Mihoubi (CEPREMAP and Université d’Évry)
- Marco Ratto (Joint Research Centre, European Commission)
- Sebastian Schmidt (Goethe University and Center for Financial Studies)
- Sébastien Villemot (CEPREMAP and Paris School of Economics)
- Bo Yang (University of Surrey)

Restaurant location for Thursday dinner

“Le Restaurant”

32 rue Véron

75018 Paris

Métro Abbesses (line 12)

<http://www.lerestaurant.fr/>

¹See <http://www.dynare.org/DynareWiki/DynareOctave> for details on GNU Octave installation.

²See http://en.wikipedia.org/wiki/AC_power_plugs_and_sockets#Type_E for more details on French plugs.