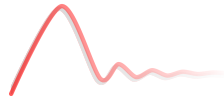


# Dynare Summer School 2019

## École Normale Supérieure



June 3-7, 2019

Organized with the support of École Normale Supérieure, Cepremap, Banque de France, and DSGE-net.

## 1 Program

Morning sessions: 9:30 a.m. - 12:30 p.m. (coffee break around 10:30 a.m.).

Lunch: 12:30 p.m. - 2:00 p.m.

Afternoon sessions with computer applications: 2:00 p.m. - 5:00 p.m. (break around 3:30 p.m.).

- Monday, June 3
  - M. Juillard: Introduction to Dynare. Local approximations
- Tuesday, June 4
  - S. Villemot: Deterministic simulations
  - M. Juillard: Computing optimal policy
- Wednesday, June 5
  - S. Adjemian: Estimation of linear DSGE models
  - F. Karamé: Estimation of nonlinear DSGE models
- Thursday, June 6
  - H. Bastani: Dynare's macroprocessor
  - M. Ratto: Global sensitivity and identification in DSGE models
  - T. Brand: Introduction to DB.Nomics (<https://db.nomics.world/>)
- Friday, June 7
  - Thomas Winberry: Toolbox for estimating heterogenous agent models

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

## 2 Animators

- Stéphane Adjemian, Université du Maine
- Houtan Bastani, Cepremap
- Thomas Brand, Cepremap
- Michel Juillard, Banque de France
- Frédéric Karamé, Université du Maine
- Marco Ratto, Joint Research Center, European Commission
- Sébastien Villemot, Cepremap

## 3 Invited Speaker

- Thomas Winberry, University of Chicago Booth School of Business

## 4 Venue

The Summer School will be hosted by

École Normale Supérieure  
48 boulevard Jourdan  
75014 Paris  
France

## 5 Diner

There will be a dinner for attendees organized the evening of Thursday, June 6, 2019. Location TBD.

## 6 Organization

This is a laptop only workshop. Each participant is required to come with his/her laptop with MATLAB version R2009b or later 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 GNU Octave 4.4.1 (free software, compatible with MATLAB syntax)<sup>1</sup>. Do not forget that French power plugs can be different from the plug equipping your computer. It is your responsibility to bring the necessary adaptor.<sup>2</sup>

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<sup>1</sup>See <https://www.gnu.org/software/octave/download.html> for details on Octave installation

<sup>2</sup>See [http://en.wikipedia.org/wiki/AC\\_power\\_plugs\\_and\\_sockets](http://en.wikipedia.org/wiki/AC_power_plugs_and_sockets) for more details on French plugs.