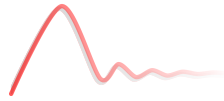


Dynare Summer School 2020

Banque de France



July 6-10, 2020

Organized with the support of the Banque de France, CEPREMAP, 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, July 6
 - M. Juillard: Introduction to Dynare. Local approximations
- Tuesday, July 7
 - S. Villemot: Deterministic simulations
 - M. Juillard: Computing optimal policy
- Wednesday, July 8
 - S. Adjemian: Estimation of linear DSGE models
 - F. Karamé: Estimation of nonlinear DSGE models
- Thursday, July 9
 - S. Villemot: Dynare's macroprocessor
 - M. Ratto: Global sensitivity and identification in DSGE models
- Friday, July 10
 - E. Herbst: Advanced Monte Carlo Techniques and the Estimation of DSGE Models

Some time will be set aside every day for participants to work on their own models.

2 Animators

- Stéphane Adjemian, Université du Maine
- Michel Juillard, Banque de France
- Frédéric Karamé, Université du Maine
- Marco Ratto, Joint Research Center, European Commission
- Sébastien Villemot, CEPREMAP

3 Invited Speaker

- Edward Herbst, Federal Reserve Board of Governors

4 Venue

The Summer School will be hosted by

Banque de France
31 Rue Croix des Petits Champs
75001 Paris
France

5 Diner

There will be a dinner for attendees organized the evening of Thursday, July 9, 2020. 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 Octave (free software, compatible with MATLAB syntax)¹. 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.²

¹See <https://www.dynare.org/download/> for details on the version of Octave to install on your system.

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