DYNARE Summer School
Paris
June 22–26, 2009

organized with the support of Bank of France, Dynare project at CEPREMAP, and DSGE-net.

Goals of Summer School

The school will provide an introduction to the DYNARE package and to Dynamic Stochastic Equilibrium modeling. DYNARE is a public domain Matlab toolbox for simulating and estimating DSGE models.

The courses will focus on simulation, estimation and computation of optimal policy in DSGE models. We have the pleasure to count Nikolay Iskrev among the presenters.

This Summer school is aimed at beginners as well as at more experienced researchers. PhD students are encouraged to participate.

Application

Interested people should send a CV and a recent research paper to:
Hanane Bahala
hanane.bahala@ens.fr

BEFORE MAY 22nd. We will confirm acceptance by May 26th. People working in organizations member of DSGE-net (Bank of Finland, Bank of France, Capital Group, Norges Bank, Sverige Riksbank, Swiss National Bank) should register via their network representative.

Registation fee

- Registration fee for academics (including lunches and one diner, but no accomodation): 300 euros

- Registration fee for financial institutions not member of DSGE-net (including lunches and one diner, but no accomodation): 1600 euros

Location

Espace Vinci 22 rue de Jeûneurs 75002 Paris

Tentative program

Program

Morning sessions: 9:15am-12:30pm (coffee break around 10:30am).
Lunch: 12:30pm-2pm
Afternoon sessions with computer applications: 2pm-5pm (break around 3:30pm).

- Monday, June 22nd:

    - M. Juillard: Introduction to Dynare; first and second order approximation.

- Tuesday, June 23rd:

    - S. Adjemian: Bayesian estimation of DSGE models.

- Wednesday, June 24th:

    - N. Iskrev: identification in DSGE models

    - Sébastien Villemot: Dynare macro processor.

- Thursday, June 25th:

    - Ferhat Mihoubi: simulating deterministic models

    - 7:45pm Summer School diner.

- Friday, July 26th:

    - M. Juillard: Computing optimal policy with Dynare

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

Workshop organization

This is a "portable only" workshop. Each participant is required to come with his/her portable computer with Matlab version 6.5.1 or above installed.

Workshop dressing code

Casual.

Workshop animators

- Stéphane Adjémian
- Nikolay Iskrev
- Michel Juillard
- Ferhat Mihoubi
- Sébastien Villemot