Dynare Summer School

(Preliminary Program)

June 18–22, 2012

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

Location

Banque de France
31 rue Croix des Petits Champs
75001 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 18:

    – M. Juillard: "Introduction to Dynare; local approximations."

- Tuesday, June 19:

    – M. Juillard: "Computing optimal policy in Dynare."
    – S. Villemot: "Deterministic simulations; Dynare macro processor."

- Wednesday, June 20:

    – S. Adjemian: "Estimation with Dynare."

- Thursday, June 21:

    – M. Ratto: "Identification and sensitivity analysis."
    – (7:45pm) Summer School dinner.

- Friday, June 22:

    – F. Mihoubi: "Exploiting block decomposition."

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

References

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Gomme, Paul and Paul Klein. 2011. "Second-order approximation of dynamic models without the use of tensors." *Journal of Economic Dynamics and Control* 35 (4):604–615. URL http://ideas.repec.org/a/eee/dyncon/v35y2011i4p604-615.html.

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Mancini, Tommaso. 2010. *Dynare User Guide.* URL http://www.dynare.org/documentation-and-support/user-guide.

Mihoubi, Ferhat. 2011. "Solving and estimating stochastic models with block decomposition." Manuscript, Université d'Évry and CEPREMAP. URL http://www.monfispol.eu/reports/Solving%20stochastic%20models%20with%20block%20decomposition%20-first%20draft.pdf.

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Tierney, Luke. 1994. "Markov Chains for Exploring Posterior Distributions." *Annals of Statistics* 22 (4):1701–1728.

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Wieland, Volker, Tobias Cwik, Gernot J. Müller, Sebastian Schmidt, and Maik Wolters. 2011. "A New Comparative Approach to Macroeconomic Modeling and Policy Analysis." mimeo, Goethe University of Frankfurt. URL http://www.macromodelbase.com/system/files/upload/MMBpaper1.pdf.

Zellner, Arnold. 1971. *An Introduction to Bayesian Inference in Econometrics.* John Wiley & Sons.

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]

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)

- Michel Juillard (Banque de France)

- Ferhat Mihoubi (CEPREMAP and Université d'Évry)

- Marco Ratto (Joint Research Centre, European Commission)

- Sébastien Villemot (CEPREMAP and Paris School of Economics)

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[1]See http://www.dynare.org/DynareWiki/DynareOctave for details on GNU Octave installation.
[2]See http://en.wikipedia.org/wiki/AC_power_plugs_and_sockets#Type_E for more details on French plugs.