



Zurich Workshop on the Frontier of Quantitative Macroeconomics: Methods and Models

6-7 June 2024 at University of Zurich

Location: KO2-F-152, Karl Schmid-Strasse 4, Zurich, Switzerland



During this two-day workshop we will learn and discuss the **state of art methods and models in the field of Quantitative Macroeconomics** with top experts in our field. This workshop provides an ideal environment for personal and collective development and networking with other professionals.

Program:

Day 1: THU, 6 June 2024

Time	Topic / Person
08:50-09:00	Arrival and Registration
	<u>Session I: Monetary and Fiscal Policy</u> Chair: Yucheng Yang (Zurich)
09:00-10:00	Virgiliu Midrigan (NYU): The Inflation Accelerator
10:00-11:00	Jenifer La'O (Columbia): Optimal Monetary Policy with Redistribution

Coffee Break

11:30-12:30	Xavier Ragot (Sciences Po): Non-Keynesian stabilizers and inflation spirals
12:30-14:15	Lunch Break and Group Photo: ETH Dozentenfoyer
	Session II: Heterogeneity Chair: Simon Scheidegger (HEC Lausanne)
14:15-15:15	Gianluca Violante (Princeton): Job Amenity Shocks and Labor Reallocation
15:15-16:15	Galo Nuno (BIS and Bank of Spain): Strike the Iron while it's Hot: Optimal Monetary Policy with (S,s) Pricing Coffee Break
16:45-17:45	Yucheng Yang (Zurich): Deep Learning for Search and Matching Models
18:30	Dinner (by invitation)

Day 2: FRI, 7 June 2024

Time	Topic / Person
08:50-09:00	Arrival
09:00-10:30	Keynote Speech Speaker: Thomas Sargent (Nobel Prize Laureate, NYU): Macroeconomics After Lucas Coffee Break
	Session III: Macro Finance Chair: Florian Scheuer (Zurich)
10:50-11:50	Lukas Schmid (USC Marshall): Granular Treasury Demand with Arbitrageurs
11:50-12:50	Jonathan Payne (Princeton): Asset Pricing, Participation Constraints, and Inequality
12:50-14:30	Lunch Break
	Session IV: Climate Economics Chair: Felix Kubler (Zurich)
14:30-15:30	Simon Scheidegger (HEC Lausanne): Deep uncertainty quantification: with an application to integrated assessment models
15:30-16:30	Tony Smith (Yale): A Global, High-Resolution, Integrated Model of the Economy, Climate, and Weather
18:30	Dinner (by invitation)

Organizers:

- **Felix Kubler**, Professor of Financial Economics at University of Zurich, Department of Finance
- **Simon Scheidegger**, Professor of Economics at University of Lausanne, Faculty of Business and Economics
- **Yucheng Yang**, Assistant Professor of Finance at University of Zurich, Department of Finance

Sponsors:

