

DSE 2023: DEEP LEARNING FOR SOLVING AND ESTIMATING DYNAMIC MODELS

University of Lausanne, Switzerland
August 21st – 26th, 2023

<https://dseconf.org/dse2023>
<https://github.com/dseconf/DSE2023>

WELCOME TO DSE 2023!

- Deep Learning and AI are transformative technologies in almost any research field and industry.
- Proof of interest: this conference has 100+ on-sight attendees from across the globe, plus 140 remotely (a lot of interest for a “niche topic”).
- Where and how can Machine learning/Deep learning help in quantitative economics and finance?
- Conference: bring together researchers from different backgrounds.
- 2 days of conference (with frontier research topics).



FANTASTIC 2-DAY PROGRAM

Thursday, 24 August

8:30	8:50	Registration at Anthropole, room 1129, and coffe in front of Anthropole, room 1031		
8:50	9:00	Welcome by the organizers		The organizing committee
9:00	9:40	Talk 1	Inequality and the Zero Lower Bound	Jesús Fernández-Villaverde (UPenn)
9:40	10:20	Talk 2	Even Self-Aware Consumers Are Overconfident	Matthew N. White (University of Delaware and Econ-ARK)
10:20	10:50	Coffee break (in front of Anthropole, room 1031)		
10:50	11:30	Talk 3	Estimating Dynamic Value Effects with High Dimensional States	Whitney Newey (MIT)
11:30	12:10	Talk 4	Adaptive Estimation of Intersection Bounds: a Classification Approach	Vira Semenova (UC Berkeley)
12:10	13:40	Lunch Break (at Unitheque Cafeteria)		
13:40	14:20	Talk 5	The Virtue of Complexity Everywhere	Kangying Zhou (Yale)
14:20	15:00	Talk 6	Deep Learning Solutions to Master Equations for Continuous Time Heterogeneous Agent Macroeconomic Models	Jonathan Payne (Princeton)
15:00	15:30	Coffee break (in front of Anthropole, room 1031)		
15:30	16:10	Talk 7	Constructing Efficient Simulated Moments Using Temporal Convolutional Networks	Jonathan Chassot (University of St. Gallen)
16:10	16:50	Talk 8	When Does Wealth Inequality Matter for Asset Pricing?	Galo Nuno (Bank of Spain / BIS)
18:30	22:30	Conference Dinner at the restaurant du theatre (https://www.restaurant-du-theatre.ch)		



UNIL | Université de Lausanne

FANTASTIC 2-DAY PROGRAM

Friday, 25 August

8:30	8:50	Registration at Anthropole, room 1129, and coffee in front of Anthropole, room 1031		
9:00	9:40	Talk 1	Economics-Inspired Neural Networks with Stabilizing Homotopies	Marlon Azinovic (UPenn)
9:40	10:20	Talk 2	DeepSAM: Deep Learning for search and matching models	Yucheng Yang (University of Zurich)
10:20	10:50	Coffee break (in front of Anthropole, room 1031)		
10:50	11:30	Talk 3	Complexity in Asset Pricing	Semyon Malamud (EPFL)
11:30	12:10	Talk 4	The Cost of Intermediary Market Power for Distressed Borrowers	Winston Dou (UPenn Wharton)
12:10	13:40	Lunch Break (at Unithèque Cafeteria)		
13:40	14:20	Talk 5	Teaching Economics to the Machines	Hui Chen (MIT)
14:20	15:00	Talk 6	Scenario Sampling in Large Games	Bryan Graham (UC Berkeley), Andrin Pelican (University of St. Gallen)
15:00	15:30	Coffee break (in front of Anthropole, room 1031)		
15:30	16:10	Talk 7	Estimating Nonlinear Heterogeneous Agents Models with Neural Networks	Hanno Kase (European Central Bank)
16:10	16:50	Talk 8	Household Savings and Monetary Policy under Individual and Aggregate Stochastic Volatility	Lilia Maliar (CUNY)
16:50	17:00	Adjourn		The organizing committee
18:00	21:00	Reception sponsored by EconARK at Vortex (https://www.levortex.ch/perchoir)		
				https://econ-ark.org/



UNIL | Université de Lausanne

LOGISTICS

- Talks: about 30 min (about 10 min QA at the end).
- During talk only clarifying questions.
- Lunch at Unitheque (you get “food stamps” at noon).
- Coffee breaks in front of room 1031

THANKS

- Department of Economics
(Christina Seld, Pauline Chikhani, Aleksandra Friedl, Anna Smirnova)
- Nuvolos Cloud (compute resources throughout the summer school)
- Econ Ark (Reception)
- ...