

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

June 6-7, 2024

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



## Tentative Program:

THURSDAY, JUNE 6

08:50-09:00 **Arrival and Registration**

### Session I: Monetary and Fiscal Policy

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 and Group Photo

### Session II: Heterogeneity and Inequality

Chair: **Simon Scheidegger** (HEC Lausanne)

14:15-15:15 **Gianluca Violante** (Princeton): [TBA](#)

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)**

## FRIDAY, JUNE 7

### Session III: Heterogeneous Agent Macro Finance

Chair: **Florian Scheuer** (Zurich)

9:00-10:00 **Thomas Sargent** (NYU): [Dynamic Mode Decomposition of CEX Cross Sections](#)

10:00-11:00 **Lukas Schmid** (USC Marshall): [Granular Treasury Demand with Arbitrageurs](#)  
Coffee Break

11:30-12:30 **Jonathan Payne** (Princeton): [Asset Pricing, Participation Constraints, and Inequality](#)

12:30-14:30 **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, Simon Scheidegger, and Yucheng Yang

**Sponsors:**



**Universität  
Zürich** UZH

