# **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: ETH Dozentenfoyer
	Session II: Heterogeneity
	Chair: Simon Scheidegger (HEC Lausanne)
14:15-15:15	Tom Sargent (NYU): <a href="Dynamic Mode Decomposition of CEX Cross Sections">Dynamic Mode Decomposition of CEX Cross Sections</a>
15:15-16:15	Gianluca Violante (Princeton): <u>TBA</u>
	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: Macro Finance** 

Chair: Florian Scheuer (Zurich)

9:00-10:00 Lukas Schmid (USC Marshall): Granular Treasury Demand with Arbitrageurs

10:00-11:00 **Jonathan Payne** (Princeton): <u>Asset Pricing, Participation Constraints, and</u>

<u>Inequality</u>

Coffee Break

11:30-12:30 Mikhail Golosov (Chicago): A Perturbational Approach for Approximating

**Heterogeneous Agent Models** 

12:30-14:30 **Lunch Break** 

**Session IV: Climate Economics** 

Chair: Felix Kubler (Zurich)

14:30-15:30 Simon Scheiddeger (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:**





