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

Conference organizers:

Felix Kubler, Simon Scheidegger, and Yucheng Yang

Tentative Program:

THURSDAY, JUNE 6

8:30-9:00 **Arrival and registration**

Session I: Monetary and Fiscal Policy

Chair: **Yucheng Yang** (Zurich)

09:00-10:00 **Virgiliu Midrigan** (NYU): Nonlinear Inflation Dynamics in Menu Cost Economies

10:00-11:00 **Jenifer La'O** (Columbia): Optimal Monetary Policy with Redistribution

Coffee Break

11:25-12:25 **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): Dynamic Mode Decomposition of CEX Cross Sections
15:20-16:20	**Gianluca Violante** (Princeton): TBA
	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): Asset Pricing, Participation Constraints, and Inequality
	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)**

Sponsors:

Swiss National Science Foundation

Universität Zürich[UZH]

Unil | Université de Lausanne
HEC Lausanne