

# 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 **Jonathan Payne** (Princeton): [Asset Pricing, Participation Constraints, and Inequality](#)
- 10:00-11:00 **Lukas Schmid** (USC Marshall): [Granular Treasury Demand with Arbitrageurs](#)
- 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 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)**

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