



3rd PIER Workshop on Quantitative Tools for Macroeconomic Policy Analysis University of Pennsylvania, May 1-5, 2017

A unique workshop providing essential training on state-of-the-art tools for analyzing macroeconomic policy from the world's leading experts at the University of Pennsylvania.

Three course units, each with six hours of lectures plus three hours of lab work:

1. Financial & Macroeconomic Monitoring, Forecasting & Interconnectedness
2. Recent Advances in Econometric Analysis of DSGE Models
3. Nonlinear Models of Financial Crises & Macroprudential Regulation

Plus a half-day workshop on public debt sustainability analysis.

Faculty:

Francis X. Diebold

Frank Schorfheide

Enrique G. Mendoza

Guest speakers:

Guillermo A. Calvo

Christopher A. Sims

Penn Faculty lecture:

Jesús Fernández-Villaverde

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