



# 4th PIER Workshop on Quantitative Tools for Macroeconomic Policy Analysis University of Pennsylvania, April 30-May 4, 2018

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

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

## Faculty:

**Francis X. Diebold**

**Jesús Fernández-Villaverde**

**Enrique G. Mendoza**

## Guest speakers:

**Alan S. Blinder**

**Guillermo A. Calvo**

## Penn Faculty lecture:

**José Víctor Ríos-Rull**

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<http://economics.sas.upenn.edu/pier/tools-workshop>