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 & Macroeprudential 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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http://economics.sas.upenn.edu/pier/tools-workshop