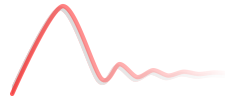


Dynare Summer School 2024

CEPREMAP – École Normale Supérieure



May 27 - May 31, 2024

Organised with the support of CEPREMAP, ENS and DSGE-net.

1 Program

Morning sessions: 9:30 a.m. - 12:30 p.m. (coffee break around 10:30 a.m.).

Lunch: 12:30 p.m. - 2:00 p.m.

Afternoon sessions with computer applications: 2:00 p.m. - 5:00 p.m. (break around 3:30 p.m.).

- Monday, May 27
 - S. Adjemian: Introduction to Dynare, local approximation (first order)
 - N. Rion: Higher order approximations and pruning
- Tuesday, May 28
 - N. Rion: Optimal policy
 - S. Villemot: Perfect foresight models
- Wednesday, May 29
 - J. Pfeifer: Estimation of DSGE models with full information methods
- Thursday, May 30
 - M. Ratto: Identification in DSGE models
 - J. Pfeifer: Solving models with occasionally binding constraints (Occbin)
- Friday, May 31
 - S. Villemot: The Dynare macroprocessor
 - M. Ratto: Global Sensitivity Analysis
 - F. Karamé: Estimation of nonlinear DSGE models

2 Animators

- Stéphane Adjemian, Université du Mans
- Frédéric Karamé, Université du Mans
- Johannes Pfeifer, University of the Bundeswehr Munich
- Marco Ratto, Joint Research Centre, European Commission
- Normann Rion, CEPREMAP
- Sébastien Villemot, CEPREMAP

3 Venue

The Summer School will be hosted by

École Normale Supérieure
48 Boulevard Jourdan
75014 Paris
France

The class will be in room R2-02, on the second floor of the main building. Coffee breaks and lunches will be given in another room.

4 Diner

There will be a visit and dinner for attendees organised the evening of Thursday, May 30, 2024 at Musée d'Orsay (<https://www.musee-orsay.fr>).

5 Organization

This is a laptop only workshop. Each participant is required to come with his/her laptop with MATLAB version R2018b or later installed. We will provide WiFi access, but participants shouldn't rely on it to access a MATLAB license server at their own institution. As an alternative to MATLAB, it is possible to use Octave (free software, compatible with MATLAB syntax)¹. Do not forget that French power plugs can be different from the plug equipping your computer. It is your responsibility to bring the necessary adaptor.²

¹The Octave version to be installed depends on the version of Dynare and your machine, see <https://www.dynare.org/downloads>.

²See http://en.wikipedia.org/wiki/AC_power_plugs_and_sockets for more details on French plugs.