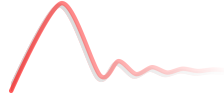


# Dynare Summer School 2024

## CEPREMAP – École Normale Supérieure



May 27 - May 31, 2024

Organised with the support of CEPREMAP, 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: Second order approximation of stochastic models
- Tuesday, May 28
  - N. Rion: Higher order approximations and pruning
  - 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: Global Sensitivity Analysis
  - W. Mutschler: Identification in DSGE models
- Friday, May 31
  - W. Mutschler: Estimation of DSGE models with limited information methods
  - S. Villemot: The Dynare macroprocessor

## 2 Animators

- Stéphane Adjemian, Université du Mans
- Willi Mutschler, University of Tuebingen
- 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

## 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)<sup>1</sup>. 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.<sup>2</sup>

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

<sup>2</sup>See [http://en.wikipedia.org/wiki/AC\\_power\\_plugs\\_and\\_sockets](http://en.wikipedia.org/wiki/AC_power_plugs_and_sockets) for more details on French plugs.