



INSTITUT BANCAIRE ET FINANCIER INTERNATIONAL
INTERNATIONAL BANKING AND FINANCE INSTITUTE

SEMINAR

INTRODUCTION TO DSGE MODELING

PARIS 16 – 20 JANUARY, 2017

CONFERENCE AREA – ROOM 4

PROGRAMME



MONDAY 16 JANUARY

GENERAL INTRODUCTION. SOLVING DSGE MODELS. INTRODUCTION TO DYNARE

9.00 am Meeting at the Banque de France, 20 rue du Colonel Driant, 75001 Paris, Conference area (room 4) with **Louis Bê Duc** and **Fabrice Zancan**

9.15 am **Welcome and presentation**

MICHEL JUILLARD

DIRECTORATE GENERAL ECONOMICS AND INTERNATIONAL RELATIONS

LOUIS BÊ DUC

INTERNATIONAL BANKING AND FINANCE INSTITUTE

9.30 – 10.45 am **Session 1**

MICHEL JUILLARD

10.45 – 11.15 am Coffee break + Group Photo

11.15 – 12.30 pm **Session 2**

12.30 – 2.00 pm Lunch at “Les Petits Plats d’Emile” restaurant

2.00 – 3.15 pm **Session 3**

3.15 – 3.30 pm Coffee break

3.30 – 4.45 pm **Session 4**

TUESDAY 17 JANUARY

THE NEOCLASSICAL GROWTH MODEL

CHRISTOPHE CAHN

DIRECTORATE CORPORATIONS

9.15 am Meeting at the Banque de France – Conference Area - Room 4

9.15 – 10.30 am **Session 5**

10.30 – 10.45 am Coffee break

10.45 – 12.00 pm **Session 6**

12.00 – 1.45 pm Lunch at “Le Grand Colbert” restaurant

1.45 – 3.00 pm **Session 7**

3.00 – 3.15 p.m. Coffee break

3.15 – 4.30 pm **Session 8**

6.15 pm Departure by coach in front of Banque de France, 31 rue Croix des Petits Champs
7.30 pm Social Event: “Les salons de l’hôtel des Arts et Métiers », 9 bis avenue d’Iéna, Paris

SEMINAR

INTRODUCTION TO DSGE MODELING

WEDNESDAY 18 JANUARY

NEW KEYNESIAN EXTENSIONS

DANIELE SIENA

DIRECTORATE ECONOMICS AND INTERNATIONAL AND EUROPEAN RELATIONS

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| 9.15 am | Meeting at the Banque de France – Conference Area - Room 4 |
| 9.15 – 10.30 am | Session 9 |
| 10.30 – 10.45 am | Coffee break |
| 10.45 – 12.00 pm | Session 10 |
| 12.00 – 1.15 pm | Lunch at the conference area |
| 1.15 – 2.30 pm | Session 11 |
| 2.30 – 2.45 p.m. | Coffee break |
| 2.45 – 4.00 pm | Session 12 |

SEMINAR

INTRODUCTION TO DSGE MODELING

THURSDAY 19 JANUAR

INTRODUCTION TO BAYESIAN ECONOMETRICS

MAGALI MARX

DIRECTORATE MONETARY AND FINANCIAL ANALYSIS

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| 9.15 am | Meeting at the Banque de France – Conference Area - Room 4 |
| 9.15 – 10.30 am | Session 13 |
| 10.30 – 10.45 am | Coffee break |
| 10.45 – 12.00 pm | Session 14 |
| 12.00 – 1.45 pm | Lunch at “Macéo” restaurant |
| 1.45 – 3.00 pm | Session 15 |
| 3.00 – 3.15 pm | Coffee break |
| 3.15 – 4.30 pm | Session 16 |

A FULL FLEDGE EXAMPLE**JULIEN MATHERON**

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DIRECTORATE MONETARY AND FINANCIAL ANALYSIS

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| 9.15 am | Meeting at the Banque de France – Conference Area - Room 4 |
| 9.15 – 10.30 am | Session 17 |
| 10.30 – 10.45 am | Coffee break |
| 10.45 – 12.00 pm | Session 18 |
| 12.00 – 1.15 pm | Lunch at the conference area |
| 1.15 – 2.30 pm | Session 19 |
| 2.30 – 2.45 p.m. | Coffee break |
| 2.45 – 4.00 pm | Session 20 |
| 4.00 – 4.30 pm | Assessment and closing of the seminar |

MICHEL JUILLARD
LOUIS BÊ DUC