

CALL FOR PAPERS

Research Workshop on “Numerical Methods in Macroeconomics”

October 22-23, 2024, Goethe University Frankfurt

Deadline for submissions: August 31, 2024
Deadline for registration: September 30, 2024

This two half-day workshop will bring together researchers involved in the development and application of numerical methods in macroeconomics. This workshop is supported by the DFG through grant nr. 465469938 “Numerical diagnostics and improvements for the solution of linear dynamic macroeconomic models” and the Deutsche Bundesbank and is hosted by the IMFS and Goethe University Frankfurt.

In a continuously changing world with global financial, epidemiological and climate crises, researchers are developing new models to capture macroeconomic relationships and interactions with individual and distributional behaviors and assessing existing models’ ability to shed light on these challenges. In a complex world, these models and their methods are almost invariably numerical. New models and new perspectives frequently call for new methods, improved methods or reflection on existing methods limits and capabilities, for both analysis and empirical verification. This workshop will bring researchers with insights in these developments with keynote contributions from

Prof. Harald Uhlig, Ph.D.
University of Chicago

Prof. Serguei Maliar, Ph.D.
Santa Clara University, Columbia University and
Hoover Institution, Stanford

Topics include solution methods, estimation methods, and machine learning applications for DSGE and other structural macroeconomic/-metric models, from linear representative agent to nonlinear and heterogeneous agent models, frequentist and Bayesian.

If you would like to present a paper or attend the meeting, please send an e-mail to num_meth_macro@imfs-frankfurt.de

The deadline for paper submissions for the meeting is **August 31, 2024**.

Attendance is free but registration for presenters and non-presenters ends on **September 30, 2024**.

Limited partial travel funds for PhDs are available, please indicate if interested.

The Organizers:

Alexander Meyer-Gohde (Goethe-University Frankfurt and IMFS)

Falko Fecht (Deutsche Bundesbank)

Martin Kliem (Deutsche Bundesbank)

Jakob Liermann (IMFS)