

workshop on quantitative macroeconomic modeling and computational methods

at TRIANGEL SPACE, Kaiserstraße 93, Karlsruhe

supported by ERC Grant *SOLG for Policy*

11:00 Welcome and Introduction by Johannes Brumm

11:15 -13:00 Methods for Heterogeneous Agent Models

Ralph Lütticke (University of Tübingen): *An Endogenous Gridpoint Method for Distributional Dynamics* (with Christian Bayer, Maximilian Weiss, and Yannik Winkelmann)

Galo Nuño (Banco de España, BIS): *Strike the Iron while it's Hot: Optimal Monetary Policy with (S,s) Pricing* (with Peter Karadi, Anton Nakov, Ernesto Pasten, and Dominik Thaler)

13:00-13:45 Lunch Break

13:45 – 15:30 Quantitative Modeling in Labor Economics

Larry Kotlikoff (Boston University): *The Global Life-Cycle Optimizer -- Analyzing Fiscal Policy's Potential to Dramatically Distort Labor Supply and Saving* (with Johannes Brumm and Christopher Krause)

Georg Dürnecker (Goethe University Frankfurt): *The Effects of Biased Labor Market Expectations on Consumption, Wealth Inequality, and Welfare* (with Almut Balleer, Susanne Forstner, and Johannes Goensch)

15:30 – 16:15 Coffee Break

16:15 – 18:00 Deep Learning for Climate and Monetary Economics

Simon Scheidegger (HEC Lausanne): *Deep Uncertainty Quantification: With an Application to Integrated Assessment Models* (with Aleksandra Friedl, Felix Kubler, and Takafumi Usui)

Matthias Rottner (Deutsche Bundesbank): *Estimating Nonlinear Heterogeneous Agents Models with Neural Networks* (with Hanno Kase and Leonardo Melosi)

18:30 Conference Dinner at Restaurant EigenArt, Hebelstraße 17

How to reach the workshop

By train: Karlsruhe Kronenplatz

By car: Parkgarage Kaiserstraße (KIT)

How to register

Write to johannes.brumm@kit.edu

