

Micro Foundations for Macro Finance
Macro Finance Risk Center
University of Amsterdam

Amsterdam, 23-24 August

The second workshop on *Micro Foundations for Macro Finance* is intended as a series of structured brainstorm session, seeking the frontiers of the current methodological debate on the financial foundations of business and credit cycles.

The workshop has a series of short presentations, or rather, “discussion provocations”, followed and interrupted by open brainstorming. Rather than paper presentations, discussion leaders prepare short talks that synthesize general modeling issues and project possible developments. Some speakers may also wish to focus on empirical puzzles to be debated.

The stated goal is to avoid taking any standard model as a starting point just to fit financial frictions into it, rather starting from first principle micro-models of financial intermediaries and frictions. The aim is to understand what microfounded approaches can be aggregated up to provide new workhorse models for macro-financial analysis.

This is the second of a series of annual events, in principle alternating between the US and Europe.

Organizers

Viral Acharya and Enrico Perotti

Venue: University of Amsterdam Library (Singel 425, Amsterdam)

Workshop room: Doelenzaal (Building C, ground floor, room C0.07)

Program:

Saturday

Start 10:00

Welcome by Sweder van Wijnbergen, Co-Director MFR

Zhiguo He - *Remodeling DSGE?*

Guido Lorenzoni – *Default in Macro*

Lunch 13:00 ([Restaurant Morlang](#))

Enrico Perotti – *Search for Absolute Safety and Instability*

Coffee and tea break 15.30 (*Foyer University Library*)

Alexi Savov – *Shadow banking*

Sunday

Start 10:00

Dimitrios Tsomocos – *Macro-prudential Policy in General Equilibrium*

Heitor Almeida – *Liquidity insurance in Macro: Theory and evidence*

Closing and lunch 13:00

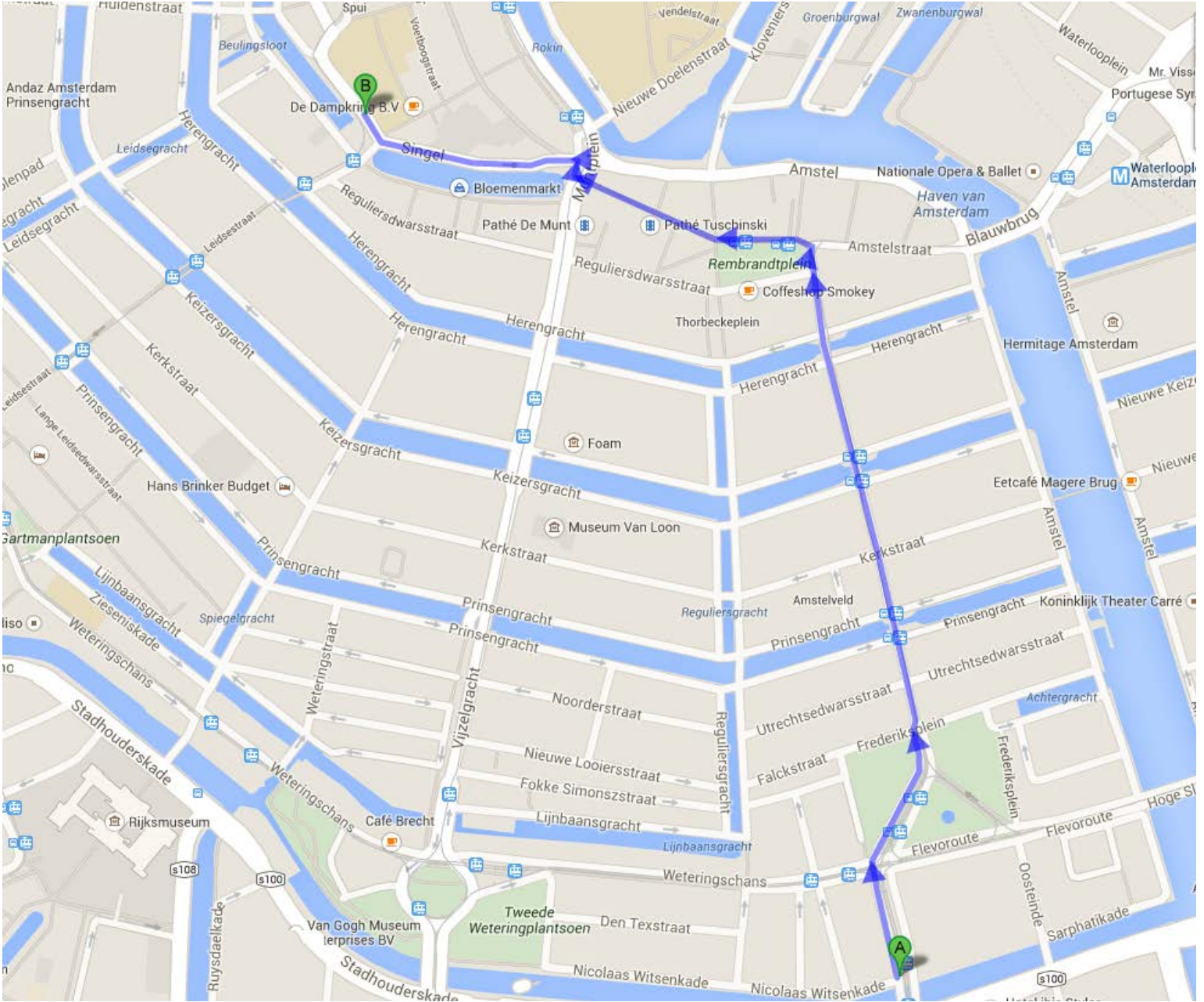
Participants

Viral Acharya, NYU
Heitor Almeida, Illinois
Juliane Begenau, Stanford
Thomas Eisenbach, NY Fed
Douglas Gale, NYU
Zhiguo He, Chicago
Alexi Savov, NYU
Frederic Malherbe, LSE
Roger Laeven, Amsterdam
Guido Lorenzoni, MIT
Enrico Perotti, Amsterdam
Javier Suarez, CEMFI
Dimitrios Tsomocos, Oxford
Sweder van Wijnbergen, Amsterdam
Péter Kondor, Budapest
Maryam Farboodi, Princeton

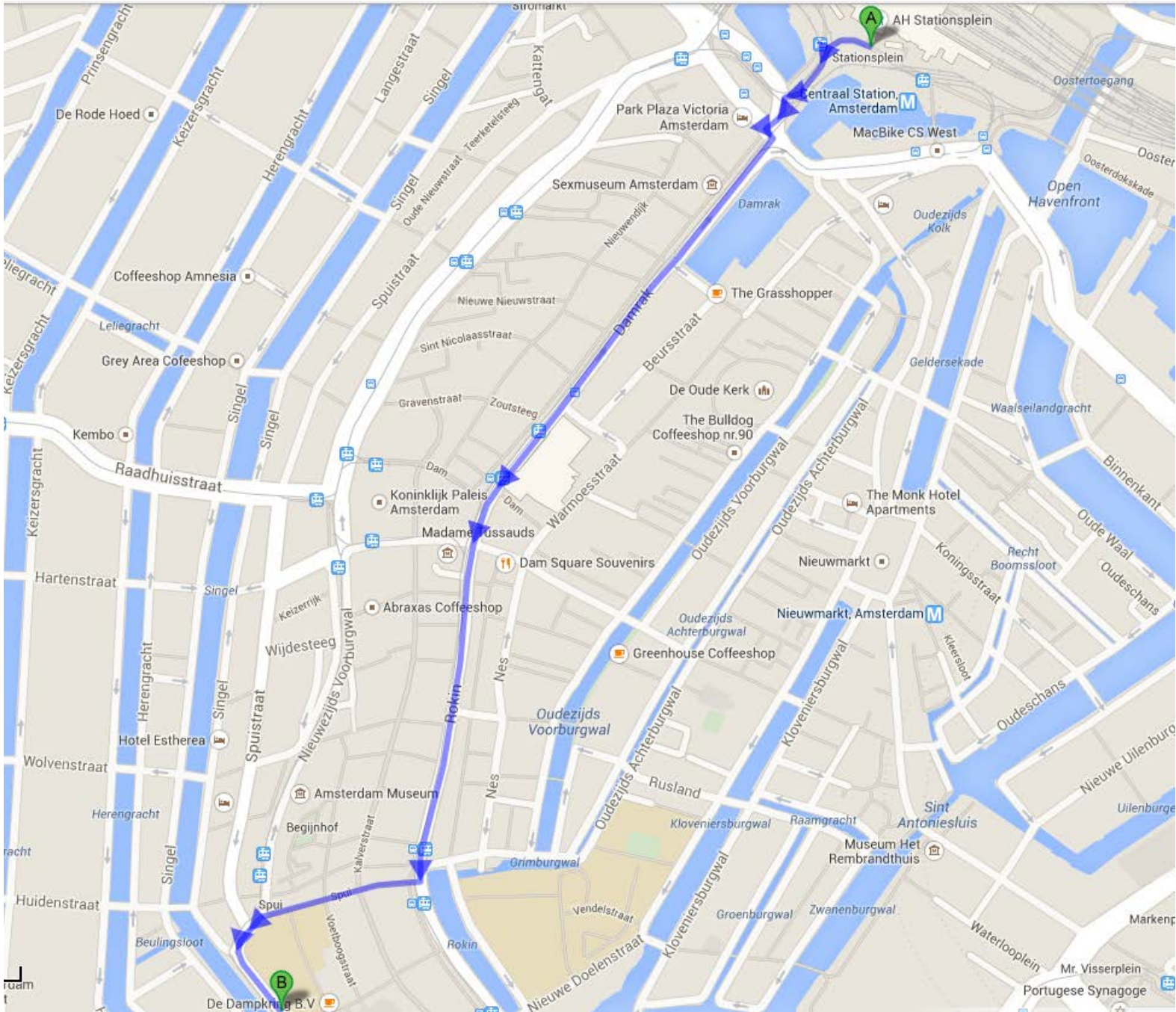
Phd Students

Shaojun Zhang, NYU
Xuyang Ma, NYU
Matteo Crosignani, NYU
Aaditya Iyer, NYU
Shengxing Zhang, NYU
Zhen Zhou, NYU
Pascal Paul, Oxford
Natalya Martynova, Amsterdam
Ieva Sakalauskaite, Amsterdam
Robin Döttling, Amsterdam
Marius Zoican, Amsterdam
Lucyna Gornicka, Amsterdam
Timotej Homar, Amsterdam
Christiaan van der Kwaak, Amsterdam

Route Hotel Notting Hill to UBA (Singel 425)



Route from Amsterdam central Station to UBA (Singel 425)



Route UBA to Restaurant Morlang (Keizersgracht 451)

