

“Risk, Uncertainty & Macroeconomics”

Friday, June 12th, 2015

Saturday, June 13th, 2015

Maison des Sciences Economiques, 106-112 bld de l'Hôpital, 75013 Paris

Conference Room - 6th Floor

Friday, June 12th, 2015

- 09:30 - 09:50 am Registration - MSE 6th floor entrance
- 09:50 am Opening addresses: **Nicolas Dromel [PSE] & Pierre-Yves Geoffard [PSE]**
- 10:00 am **Edouard Schaal [NYU] “*Uncertainty and unemployment*”**
Discussion: Gilles Saint-Paul [PSE]
- 11:15 am Break - MSE 6th floor entrance
- 11:30 am **Simon Gilchrist [Boston University] “*Uncertainty, financial frictions, and investment dynamics*”**
Discussion: Nuno Coimbra [PSE]
- 12:45 Lunch - MSE 2nd floor
- 02:00 pm **François Gourio [Federal Reserve Bank of Chicago]**
“*Financial distress and endogenous uncertainty*”
Discussion: Adrian Penalver [Banque de France]
- 03:15 pm **Venky Venkateswaran [NYU Stern]**
“*The tail that wags the economy: belief-driven business cycles and persistent stagnation*”
Discussion: Philippe Andrade [Banque de France]
- 04:30 pm Break - MSE 6th floor entrance

- 05:00 pm **Keynote speech: Nicholas Bloom [Stanford University]**
“Where are we with uncertainty research - a personal view”
- 06:15 - 07:15pm **Policy Panel: Xavier Ragot [PSE], Marc-Olivier Strauss-Kahn [Banque de France] & Philippe Trainar [SCOR]**
Moderator: Nicolas Dromel [PSE]

Saturday, June 13th, 2015

- 09:00 - 9:25 am Coffee and pastries - MSE 6th floor entrance
- 09:30 am **Invited lecture: Michel Dacorogna [SCOR]**
“The price of being a systematically important financial institution (SIFI)”
- 10:30 am Break - MSE 6th floor entrance
- 10:45 am **Juan Rubio-Ramirez [Duke University]**
“Fiscal volatility shocks and economic activity”
Discussion: Xavier Ragot [PSE]
- 12:00 noon Lunch - MSE 2nd floor & adjourn

Organization:
Nicolas Dromel (PSE)

Administrative support:
Véronique Guillotin (PSE)

Scientific Committee:
Nicolas Dromel (PSE)
Xavier Ragot (PSE)
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