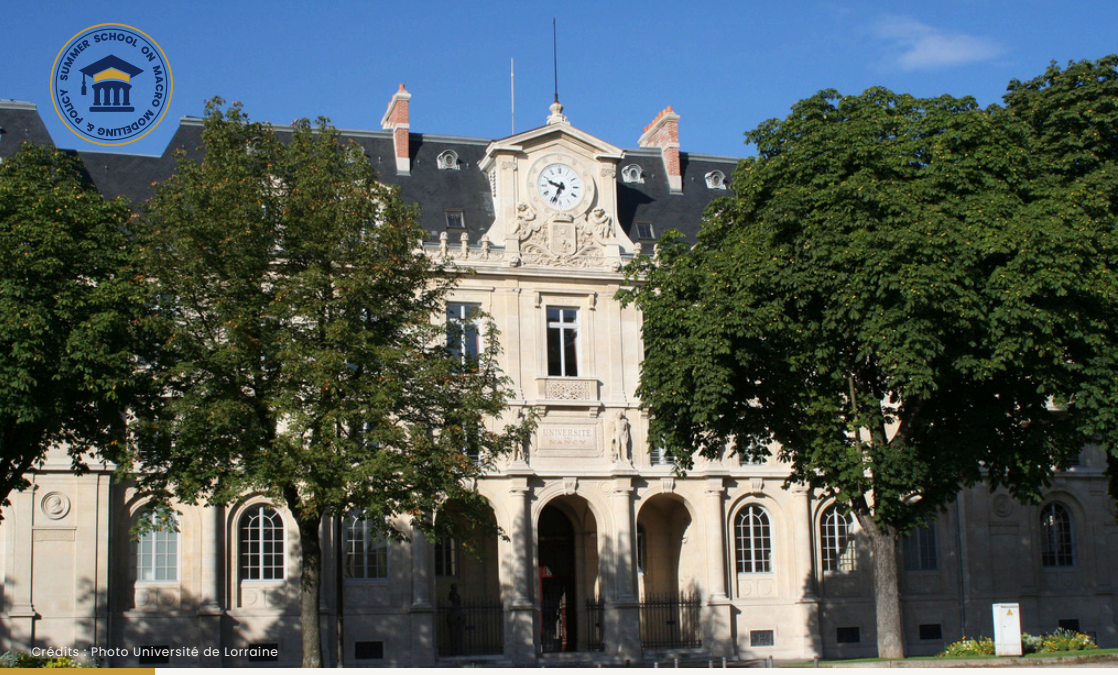

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2026 Edition
DSGE

SUMMER SCHOOL on Macroeconomic Modelling and Policy

Hands-on macroeconomic modelling:

learn to build, estimate, and analyse DSGE models

- FROM JUNE 8 TO 12, 2026
- FACULTY OF LAW, ECONOMICS, AND MANAGEMENT, NANCY, FRANCE
- 30 INSTRUCTIONAL HOURS
- LANGUAGE: ENGLISH
- MASTER'S AND PHD STUDENTS, EARLY-CAREER RESEARCHERS, PROFESSIONALS

UNIVERSITÉ DE LORRAINE

BETA Bureau d'économie théorique et appliquée

FACULTÉ DE DROIT SCIENCES ÉCONOMIQUES & GESTION DE NANCY

CHAIRE RESSOURCES NATURELLES ECONOMIE LOCALE

MAIN GOALS OF THE SUMMER SCHOOL

Acquiring a solid foundation in modern macroeconomic modeling

Developing practical skills in Matlab and Dynare

Enabling exchanges between students and researchers

6 TOP REASONS TO ATTEND THIS SUMMER SCHOOL

1. **Certificate of attendance awarded by the faculty**
2. **Combines theoretical lectures with hands-on computer workshops**
3. **Offers research seminars and a roundtable with leading researchers**
4. **PhD students may validate training hours, depending on their doctoral school**
5. **All materials are provided for reproducibility and independent work**
6. **Trained in research through research**

TARGET AUDIENCE

- Master's students in Economics or related fields (applied mathematics, economic engineering, finance)
- PhD candidates and early-career researchers
- Professionals from public administrations, research organizations, or the private sector

PREREQUISITES

- Solid foundation in macroeconomics and applied mathematics
- Basic knowledge of MATLAB or Octave
- Minimum B2 level in English
- Participants must bring a laptop with MATLAB (R2018b–R2025b) and Dynare installed

PLANNED SCHEDULE

	Morning (3h): Theory	Afternoon (3h): Practical Workshop
Monday 08/06	Introduction to the RBC model: micro-foundations, preferences, intertemporal equilibrium and technology shocks (O. Piétri)	Log-linearisation, calibration, simulation and IRF analysis following a technology shock (T. Betti)
Tuesday 09/06	The New Keynesian (NK) model: nominal and real rigidities, price and wage setting (B. Annicchiarico)	Calibration, simulation and IRF analysis following a technology shock (H. C. Dalgic)
Wednesday 10/06	Optimal monetary policy and the new mandates of central banks (V. Acurio Vásconez)	Implementation of monetary policy rules in DSGE models (Ramsey and Taylor) and IRF analysis after a monetary shock (V. Acurio Vásconez)
Thursday 11/06	Bayesian estimation: Principles, identification and data preparation (G. Vermandel)	Bayesian estimation of the NK model (A. Eyquem)
Friday 12/06	**Research seminars:** Applications of DSGE models (F. Diluiso, G. Vermandel & A. Eyquem)	**Roundtable moderated by V. Acurio Vásconez:** Current perspectives on DSGE modelling and certificate ceremony (G. Vermandel, F. Diluiso, J-G. Sahuc)

A RESEARCH-DRIVEN LEARNING EXPERIENCE

- Morning theoretical lectures consolidate core macroeconomic concepts, while afternoon hands-on computer workshops enable participants to implement and simulate DSGE models.
- Progressive structure: From the benchmark RBC model to New Keynesian extensions and introductory estimation techniques
- Collaborative environment: Promoting exchanges between students, early-career researchers, and faculty
- Distinctive final day: Applied research presentations and a policy roundtable showcasing real-world uses of DSGE models.

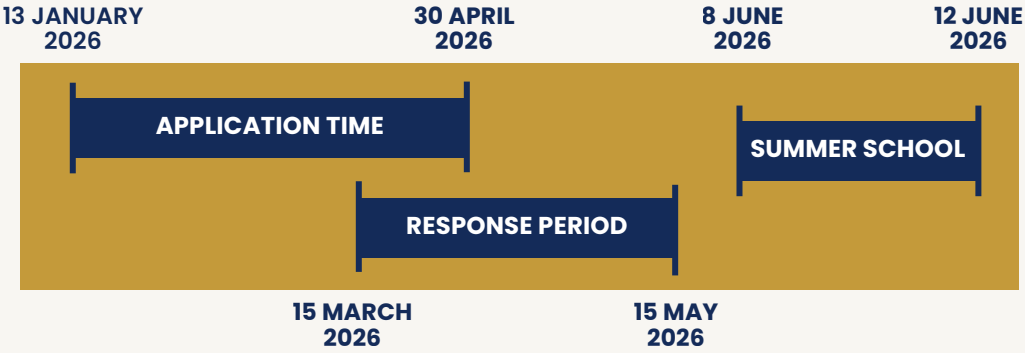
Verónica Acurio Vásconez
Associate Professor in Economics

A WORD FROM THE ORGANIZERS

We are delighted to welcome you to the first edition of the Summer School on Macroeconomic Modelling and Policy. Led by the BETA, in collaboration with the Chaire RENEL and the Faculty DSEG, this program reflects our commitment to high-quality, research-oriented training.

We hope this week strengthens your skills, inspires new ideas, and fosters valuable academic connections.

TIMELINE FOR APPLICANTS



REGISTRATION FEES

- Free for students of the University of Lorraine
- 100 € for students
- 500 € for professionals