



Crédits : Photo Université de Lorraine

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



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
Váscquez**

*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

**13 JANUARY
2026**

**30 APRIL
2026**

**8 JUNE
2026**

**12 JUNE
2026**

APPLICATION TIME

RESPONSE PERIOD

SUMMER SCHOOL

**15 MARCH
2026**

**15 MAY
2026**

REGISTRATION FEES

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

