

3 Tentative Program

Day/Hour	Topic	Instructor
Monday		
8am -9.00am	Breakfast	
9am -9.30am	Introduction/Roadmap	
9.30am -10.30m	Literature Review	Hamilton
10.45am -12.15pm	Preliminaries to HA models	Tom
12.15 -1.15pm	Lunch	
1.30pm -3pm	Finite Difference Method	Hamilton
3.15pm -4.30pm	Markov Chain Approximation	Tom
4.30pm -5.30pm	<i>Paper Presentation / Discussion</i>	
5.30pm -6.30pm	Dinner	
Tuesday		
8am -9.00am	Breakfast	
9.00am -10.30m	Wang (1996): Model	Hamilton
10.45am -12.15pm	Wang (1996): Code	Hamilton
12.15 -1.15pm	Lunch	
1.30pm -3pm	Longstaff and Wang (2012): Model	Tom
3.15pm -4.30pm	Longstaff and Wang (2012): Code	Tom
4.30pm -5.30pm	<i>Paper Presentation / Discussion</i>	
5.30pm -6.30pm	Dinner	
Wednesday		
8am -9.00am	Breakfast	
9.00am -10.30m	Heterogeneity & Equity Term Structure I	Hamilton
10.45am -12.15pm	Heterogeneity & Equity Term Structure II	Hamilton
12.15 -1.15pm	Lunch	
1.30pm -3pm	Heterogeneity & Financial Frictions I	Tom
3.15pm -4.30pm	Heterogeneity & Financial Frictions II	Tom
4.30pm -5.30pm	<i>Paper Presentation / Discussion</i>	
5.30pm -6.30pm	Dinner	
Thursday		
8am -9.00am	Breakfast	
9.00am -10.30m	Heterogeneity & Habits: Model	Hamilton
10.45am -12.15pm	Heterogeneity & Habits: Code	Hamilton
12.15 -1.15pm	Lunch	
1.30pm -3pm	Gârleanu and Panageas (2015)	Stavros
3.15pm -4.30pm	Gârleanu and Panageas (2023)	Stavros
4.30pm -5.30pm	<i>Paper Presentation / Discussion</i>	
5.30pm -6.30pm	Dinner	
Friday		
8am -9.00am	Breakfast	
9.00am -10.30m	Heterogeneity & Numerical Applications	Tom
10.45am -12.15pm	Heterogeneity & Numerical Applications	Tom
12.15 -1.15pm	Lunch	
1.30pm -3pm	<i>Paper Presentation / Discussion</i>	
3.15pm -4.15pm	<i>Paper Presentation / Discussion</i>	
4.15pm -4.30pm	Final Remarks	
4.30pm -6.00pm	Dinner	