MACROECONOMIC MODELING AND

SYSTEMIC RISK MEETING

Friday, April 6, 2012, 9 AM to 4 PM

*10 Rockefeller Plaza, 16th Floor, New York*

Welcome and Introduction (9 AM to 9:15 AM)
Lars Peter Hansen and Andrew Lo

Fed Overview of Policy Mandates (9:15 AM to 9:30 AM)
Sean Campbell will lead discussion with colleagues

Federal Reserve's Approach to Systemic Risk Management (9:30 AM to 10:15 AM)
Tobias Adrian - Vice President, Capital Markets Function, Federal Reserve Bank of New York

Break (10:15 AM to 10:30 AM)

Interconnectedness of Real and Financial Sectors (10:30 AM to 11:15 AM)
Sean Campbell - Deputy Associate Director, Division of Research and Statistics, Federal Reserve Board

Macroprudential Stress Testing (11:15 AM to Noon)
Andreas Lehnert - Deputy Director, Office of Financial Stability Policy and Research, Federal Reserve Board

Lunch (Noon to 1 PM)

Executive Session (1 PM to 2:15 PM)

Break (2:15 PM to 2:30 PM)

Approach to Macroeconomic Modeling (2:30 PM to 3:30 PM)
Michael Kiley - Associate Director, Division of Research and Statistics, Federal Reserve Board

Wrap-up (3:30 PM to 4 PM)

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