Workshop on Extending Macroprudential Models with Additional Blocks

December 9 - 11, 2026

Prague, Czech Republic

Workshop description:

Macroprudential models are often extended to include additional blocks that allow for richer descriptions of the financial sector and a wider set of scenarios. The workshop will present several such extensions developed and implemented in recent years. We will discuss the costs and benefits of including these blocks, as well as practical implementation challenges.

The workshop will also cover the core of the GIMM macroprudential modeling framework, alongside the fundamental technical background and key methods used to run the model. Further, we will present recent enhancements in user interface development, reporting tools, and other quality-of-life improvements to our codebase.

The workshop will be based on the in-house GIMM modeling framework implemented in Python.

Target audience:

This workshop is ideal for experts working in macroeconomic modeling, macroprudential modeling, or financial stability analysis. Policymakers interested in current issues surrounding model-based, top-down macroprudential analysis and policy calibration will also benefit. Prior knowledge of macroeconomic or macroprudential modeling is not required.

Benefits for participants:

Participants will learn about theoretical and practical aspects of constructing macroprudential models, focusing on model features that are important for use in policy institutions.

Participants will receive:

- A complete model framework, including equations, documentation, and a clear overview of key transmission channels
- Annotated code, including model, simulation, data, and reporting files
- Presentation slides and supplementary materials

Participation fee:

Participants from	Workshop fee per person
GIMM member institutions	free
Low-income countries	USD 900
Lower-middle income countries	USD 1,000
Upper-middle income countries	USD 1,100
High-income countries	USD 1,200

Registration:

Participants can register by email at **info@gimm.institute**.