



“Confronting Uncertainty in Climate Change”
University of Chicago
April 13-15, 2022

Institute for Mathematical and Statistical Innovation, 1155 East 60th Street

Draft version: 2/16/2022

Wednesday, April 13

9:25-9:30am

Welcoming Remarks

9:30-10:30am

“A Decision-theoretic Approach to Model Misspecification”

***Simone Cerreia-Vioglio**, Bocconi University, Professor in Department of Decision Sciences

Fabio Maccheroni, Bocconi University, Professor in Department of Decision Sciences

Massimo Marinacci, Bocconi University, Professor in Department of Decision Sciences

10:30-11:00am

Break

11:00am-12:00pm

“A Math Framework for Uncertainty in Climate Change: Nonautonomous & Random Dynamical Systems”

Michael Ghil, UCLA & Ecole Normale Supérieure Paris, Distinguished Research Professor of Atmospheric and Oceanic Sciences

12:00-1:30pm

Lunch Break

1:30-2:30pm

“Structuring Better Incentives for the Brazilian Rain Forest”

***Jose Scheinkman**, Columbia University, Charles and Lynn Zhang Professor of Economics

Juliano Assunção, Pontifícia Universidade Católica do Rio de Janeiro, Professor of the Department of Economics

Lars Peter Hansen, University of Chicago, David Rockefeller Distinguished Service Professor in Economics, Statistics, Booth School of Business & the College

Thursday, April 14

9:30-10:30am

“The Welfare Economics of a Data-Driven Social Cost of Carbon”

Ishan Nath, Princeton University, Postdoctoral Fellow

With the Climate Impact Lab (Project Lead): Kelly McCusker, Ian Bolliger, Tamma Carleton, Michael Delgado, Michael Greenstone, Trevor Houser, Solomon Hsiang, Andrew Hultgren, Amir Jina, Robert Kopp, James Rising, and Ashwin Rode

10:30-11:00am

Break

11:00am-12:00pm

“How Should Climate Change Uncertainty Impact Social Valuation and Policy”

Michael Barnett, Arizona State University, Assistant Professor in Finance

William A. Brock, University of Wisconsin-Madison, Vilas Research Professor Emeritus of Economics

Lars Peter Hansen, University of Chicago, David Rockefeller Distinguished Service Professor in Economics

12:00-1:30pm

Lunch Break

1:30-2:30pm

“Global uncertainty quantification in a stochastic climate-economy model”

***Simon Scheidegger**, HEC Lausanne, Assistant Professor of Economics

Felix Kubler, University of Zurich; Swiss Finance Institute, Professor of Financial Economics

Friday, April 15

9:30-10:30am

“Welfare Consequences of Sustainable Finance”

Neng Wang, Columbia Business School, Chong Khoo Lin Professor of Real Estate and Finance

10:30-11:00am

Break

11:00am-12:00pm

“How unconventional is green monetary policy?”

Monika Piazzesi, Stanford University, Professor of Economics

Martin Schneider, Stanford University, Professor of Economics

12:00pm

Workshop concludes