

Reading Group

11/5/2009

1	Morozov Sergei	A. Onatski Testing Hypotheses About the Number of Factors in Large Factor Models na	Econometrica 2009, vol 77(5), pp. 1447-1480
2	Gross Peter	Lars Lochstoer Expected Returns and the Business Cycle: Heterogeneous Goods and Time-Varying Risk Aversion http://www0.gsb.columbia.edu/faculty/llochstoer/papers/Expected_Returns_and_the_Business_Cycle.pdf	na 2009
3	Nakata Taisuke	Sydney Ludvigson The macroeconomic effects of government debt in a stochastic growth model http://ideas.repec.org/a/eee/moneco/v38y1996i1p25-45.html	Journal of Monetary Economics 1996
4	Tonetti Chris	Constantinides and Duffie Asset Pricing with Heterogeneous Consumers http://www.jstor.org/stable/2138925	JPE 1996
5	Smith Matt	Hansen, Sargent, Tallarini Robust Permanent Income and Pricing http://www.jstor.org/sici?sici=0034-6527(199910)66%3A4%3C873%3ARPIAP%3E2.0.CO%3B2-3&origin=bc&cookieSet=1	Review of Economic Studies 1999
6	Parlatoire Siritto Cecilia	Morris and Shin Unique Equilibrium in a Model of Self-Fulfilling Currency Attacks http://www.jstor.org/stable/116850	AER 1998
7	Wong Joyce	Alon Brav, George M. Constantinides and Christopher C. Geczy Asset Pricing with Heterogeneous Consumers and Limited Participation: Empirical Evidence na	Journal of Political Economy 2002
8	Irani Rus	Constantinides & Duffie Asset Pricing with Heterogeneous Consumers http://www.jstor.org/stable/2138925	JPE 1996
9	Matthes Christian	Paul Levine, Joseph Pearlman & Peter McAdam Quantifying and sustaining welfare gains from monetary commitment doi:10.1016/j.jmoneco.2008.08.009	JME 2008
10	Semani Florian	Lustig, Chien The market price of aggregate risk and the wealth distribution http://ideas.repec.org/p/nbr/nberwo/11132.html	RFS N/A
11	Orlik Anna	George-Marios Angeletos, Guido Lorenzoni and Alessandro Pavan A Rational Theory of "Irrational Exuberance" http://econ-www.mit.edu/files/4453	WP 2009
12	Queralto Albert	Gali, Gertler and Lopez-Salido Markups, Gaps and the Welfare Costs of Economic Fluctuations	na na
13	Tretvoll Hakon	Chib and Greenberg Understanding the Metropolis-Hastings Algorithm http://elsa.berkeley.edu/reprints/misc/understanding.pdf	The American Statistician 1995
14	Presno Ignacio	V.V. Chari, Ali Shourideh and Ariel Zetlin-Jones Moral Hazard, Reputation, and Fragility in Credit Markets http://home.uchicago.edu/~borovicka/files/2009_uoc_umn_conference/chari_shourideh_zetlinjones.pdf	WP 2009

15	Perla Jesse	Francois Gourio and Leena Rudanko Customer Capital na	na 2009
16	Bigio Saki	Cordoba and Ripoll Credit Cycles Redux http://www.pitt.edu/~ripoll/files/ccreduxnew.pdf	IER 2003
17	Zilberman Eduardo	Golosov and Tsyvinski OPTIMAL TAXATION WITH ENDOGENOUS INSURANCE MARKETS http://econ-www.mit.edu/files/867	QJE 2007
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