

## Reading Group

10/1/2009

1	Gross Peter	<b>Hyun Song Shin</b> Risk and Liquidity in a System Context <a href="http://www.princeton.edu/~hsshin/www/riskliquid05.pdf">http://www.princeton.edu/~hsshin/www/riskliquid05.pdf</a>	Journal of Financial Intermediation 2008
2	Morozov Sergei	<b>R. Kan and C. Robotti</b> Model comparison using the Hansen_jagannathan Distance	The Review of Financial Studies 2009, v. 22, no. 9, pp.3449-3491
3	Irani Rus	<b>Campbell &amp; Viceira</b> Consumption and Portfolio Decisions when Expected Returns are Time-Varying <a href="http://www.mitpressjournals.org/doi/abs/10.1162/003355399556043">http://www.mitpressjournals.org/doi/abs/10.1162/003355399556043</a>	JPE 1999
4	Matthes Christian	<b>George Evans &amp; Bruce McGough</b> Learning to Optimize <a href="http://people.oregonstate.edu/~mcgoughb/Learning_to_optimize_09March09.pdf">http://people.oregonstate.edu/~mcgoughb/Learning_to_optimize_09March09.pdf</a>	working paper 2009
5	Nakata Taisuke	<b>Jinill Kim and Sunghyun Kim</b> Spurious Welfare Reversals in International Business Cycle Models <a href="http://webcas.cas.suffolk.edu/hkim/paper/lwcom.pdf">http://webcas.cas.suffolk.edu/hkim/paper/lwcom.pdf</a>	Journal of International Economics 2003
6	Parlatore Siritto Cecilia	<b>Farhi and Tirole</b> Collective Moral Hazard, Maturity Mismatch and Systemic Bailouts <a href="http://www.nber.org/papers/w15138.pdf">http://www.nber.org/papers/w15138.pdf</a>	na 2009
7	Tonetti Chris	<b>Kaplan and Violante</b> How Much Insurance In Bewley Models? <a href="http://www.econ.nyu.edu/user/violante/Workingpapers/bewley_april4_gv.pdf">http://www.econ.nyu.edu/user/violante/Workingpapers/bewley_april4_gv.pdf</a>	na 2009
8	Taska Bledi	<b>John Knowles</b> Can Parental Decisions Explain U.S. Income Inequality? <a href="http://www.econ.upenn.edu/~jknowles/Research/wlthpap.pdf">http://www.econ.upenn.edu/~jknowles/Research/wlthpap.pdf</a>	NA 1999
9	Barczyk Daniel	<b>He and Krishnamurthy</b> Intermediary Asset Pricing <a href="http://papers.ssrn.com/sol3/papers.cfm?abstract_id=1312614">http://papers.ssrn.com/sol3/papers.cfm?abstract_id=1312614</a>	Working Paper 2008
10	Gaballo Gaetano	<b>W.A. Branch and G.W. Evans</b> Intrinsic heterogeneity in expectation formation <a href="http://www.sciencedirect.com/science/article/B6WJ3-4FDJ6W6-1/2/a16fdd8a2994759a31465db51e65ad63">http://www.sciencedirect.com/science/article/B6WJ3-4FDJ6W6-1/2/a16fdd8a2994759a31465db51e65ad63</a>	JET 2006
11	Semani Florian	<b>Farhi, Golosov, Tsyvinski</b> A theory of liquidity and regulation of financial intermediation <a href="http://ideas.repec.org/p/cla/levrem/12224700000002006.html">http://ideas.repec.org/p/cla/levrem/12224700000002006.html</a>	RES 2009
12	Smith Matt	<b>Chib and Ramamurthy</b> Tailored Randomized-block MCMC Methods with Application to DSGE Models	Journal of Econometrics August 2009
13	Tretvoll Hakon	<b>Pavel Sevcik</b> Financial contracts and the political economy of investor protection <a href="https://www.webdepot.umontreal.ca/Usagers/p0767657/MonDepotPublic/webpg/Sevcik_paper_2.pdf">https://www.webdepot.umontreal.ca/Usagers/p0767657/MonDepotPublic/webpg/Sevcik_paper_2.pdf</a>	wp 2008
14	Queralto Albert	<b>Bengt Holmstrom and Jean Tirole</b> Financial Intermediation, Loanable Funds, and the Real Sector	QJE 1997

15	Zilberman Eduardo	<b>Jermann and Quadrini</b> Macroeconomic Effects of Financial Shocks <a href="http://www-rcf.usc.edu/~quadrini/papers/CSpap.pdf">http://www-rcf.usc.edu/~quadrini/papers/CSpap.pdf</a>	working paper 2009
16	Bigio Saki	<b>Bisin and Gottardi</b> Efficient Competitive Equilibria with Adverse Selection <a href="http://www.journals.uchicago.edu/doi/abs/10.1086/503754?cookieSet=1&amp;journalCode=jpe">http://www.journals.uchicago.edu/doi/abs/10.1086/503754?cookieSet=1&amp;journalCode=jpe</a>	JPE 2006
17	Sergeyev Dmitriy	<b>Simon Gilchrist, John V. Leahy</b> Monetary policy and asset prices <a href="http://homepages.nyu.edu/~jl138/papers/jme2002.pdf">http://homepages.nyu.edu/~jl138/papers/jme2002.pdf</a>	JME 2002
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