

Reading Group

10/8/2009

1	Morozov Sergei	L. Chen, P. Collin-Dufresne, R. Goldstein On the Relation Between the Credit Spread Puzzle and the Equity Premium Puzzle na	The Review of Financial Studies 2009, v. 22, no. 9, pp. 3367-3410
2	Taska Bledi	Lance J. Lochner and Alexander Monge-Naranjo THE NATURE OF CREDIT CONSTRAINTS AND HUMAN CAPITAL http://www.nber.org/papers/w13912.pdf	NA 2008
3	Matthes Christian	Martin Ellison & Thomas Sargent A defence of the FOMC http://homepages.nyu.edu/~ts43/research/fomc_tom_5.pdf	working paper 2009
4	Gross Peter	Gomes, Kogan, and Yogo Durability of Output and Expected Stock Returns http://finance.wharton.upenn.edu/~gomesj/Research/Durability.pdf	JPE (forthcoming) 2009 (?) (forthcoming)
5	Perla Jesse	Russell Cooper, John Haltiwanger, Jonathan L. Willis Search frictions: Matching aggregate and establishment observations http://econ-server.umd.edu/~haltiwan/MONEC2116.pdf	JME 2007
6	Parlatoire Siritto Cecilia	Diamond and Rajan Illiquidity and Interest Rate Policy http://papers.ssrn.com/sol3/papers.cfm?abstract_id=461535	WP 2009
7	Wong Joyce	Jesus Fernandez-Villaverde and Dirk Krueger Consumption and Saving over the Life Cycle: How Important are Consumer Durables? http://www.econ.upenn.edu/~dkrueger/research/durables12192005sec.pdf	na 2005
8	Semani Florian	Guido Lorenzoni, Veronica Guerrieri Liquidity and Trading Dynamics http://ideas.repec.org/p/nbr/nberwo/13204.html	Econometrica 2009
9	Irani Rus	Viceira Optimal Portfolio Choice for Long-Horizon Investors with Nontradable Labor Income http://www.jstor.org/stable/222570	JF 2001
10	Evans David	Narayana R. Kocherlakota Implications of Efficient Risk Sharing without Commitment na	The Review of Economic Studies 1996
11	Barczyk Daniel	Rosenzweig and Wolpin Parental and Public Transfers to Young Women and Their Children http://www.jstor.org/stable/2117768	American Economic Review 1994
12	Gaballo Gaetano	Guido Lorenzoni A Theory of Demand Shocks http://econ-www.mit.edu/files/3758	AER (forthcoming) 2008 (last draft)
13	Bigio Saki	Roosbeh Hosseini Adverse Selection in the Annuity Market and the Role for Social Security http://roosbeh.hosseini.googlepages.com/roosbeh%27sresearch	Manuscript 2009
14	Smith Matt	Christophe Andrieu, Arnaud Doucet, Roman Holenstein Particle Markov chain Monte Carlo methods http://www.rss.org.uk/pdf/Andrieu_et_al_14.10.09.pdf	Journal Royal Statistical Society series B forthcoming

15	Nakata Taisuke	Bartosz Maćkowiaka, Emanuel Moenchb and Mirko Wiederholt Sectoral Price Data and Models of Price Setting http://faculty.wcas.northwestern.edu/~mwi774/SectoralDataModels.pdf	Journal fo Monetary Economics 2009
16	Tretvoll Hakon	Greenwood and Jovanovic Financial development, growth, and the distribution of income http://www.jstor.org/pss/2937625	JPE 1990
17	Queralto Albert	Angeletos, Lorenzoni and Pavan A Rational Theory of "Irrational Exuberance" http://econ-www.mit.edu/files/4453	wp 2009
18	Sergeyev Dmitriy	Stabilizing non-fundamental asset price movements under discretion and limited information Bill Dupor http://www.sciencedirect.com/science/article/B6VBW-4GCWCCR-2/2/c12e5c2af803f71c61a200a8b521b79d	2005
19	Zilberman Eduardo	Romain Ranciere, Aaron Tornell, Frank Westermann Systemic Crises and Growth http://www.tinbergen.nl/ti-events/tilectures2009/ranciere.pdf	QJE 2008
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