

Reading Group

9/24/2009

1	Morozov Sergei	P.C.B. Phillips and Jun Yu Simulation-based Estimation of Contingent-Claims Prices na	The Review of Financial Studies 2009, vol. 22(9), pp 3669-3707
2	Barczyk Daniel	Barro and Redlick Macroeconomic Effects from Government Purchases and Taxes http://www.nber.org/papers/w15369	Working Paper 2009
3	Bigio Saki	Guerrieri Shimer and Wright Adverse Selection in Competitive Search Equilibrium http://www.ssc.upenn.edu/~rwright/papers/shimer-wright.pdf	na 2009
4	Gaballo Gaetano	Adam Klaus, Albert Marcet and Juan Pablo Nicolini Internal Rationality and Asset Prices http://www.iae.csic.es/investigadorsMaterial/a82010160600archivoPdf67147.pdf	na 2008
5	Semani Florian	Anton Korinek Systematic Risk Taking, Amplification Effects, Externalities and Regulatory Responses http://www.korinek.com/research.shtml	wp 2009
6	Nakata Taisuke	Serena Ng and Emanuel Moench A Hierarchical Factor Analysis of U.S. Housing Market Dynamics http://www.columbia.edu/~sn2294/papers/housing.pdf	Working Paper 2009
7	Parlatoire Siritto Cecilia	Holmstrom and Tirole Financial intermediation, loanable funds, and the real sector. http://www.jstor.org/stable/2951252	QJE 1997
8	Tonetti Chris	Storesletten, Telmer, Yaron The Welfare Cost of Business Cycles Revisited: Finite Lives and Cyclical Variation in Idiosyncratic Risk http://www.nber.org/papers/w8040.pdf	European Economic Review 2001
9	Irani Rus	Campbell & Viceira Who Should Buy Long-Term Bonds? http://www.jstor.org/stable/2677900	AER 2001
10	Zilberman Eduardo	Lorenzoni and Walentin Financial Frictions, Investment and Tobin's q http://econ-www.mit.edu/files/4457	working paper 2007
11	Evans David	Manuel Amador and Pierre-Olivier Weill Learning from Private and Public Observations of Others' Actions http://www.stanford.com/~amador/learning.pdf	na June 2009
12	Sergeyev Dmitriy	Jason Beeler and John Y. Campbell The Long-Run Risks Model and Aggregate Asset Prices: An Empirical Assessment http://kuznets.fas.harvard.edu/~campbell/papers/BeelerCampbell030209.pdf	working paper 2009
13	Smith Matt	Bloom, Floetotto, Jaimovich Really Uncertain Business Cycles http://www.stanford.edu/~nbloom/RUBC_DRAFT.pdf	na 2009
14	Barillas Francisco	Bjork, Davis and Landen Optimal Investment under Partial Information http://www.ma.ic.ac.uk/~mdavis/docs/BJORK-DAVIS-LANDEN08.PDF	wp 2008

15	Matthes Christian	Stefano Eusepi & Bruce Preston Expectations, Learning and Business Cycle Fluctuations http://www.columbia.edu/~bp2121/rbc_final.pdf	working paper 2008
16	Gross Peter	Markus Brunnermeier and Christian Julliard Money Illusion and Housing Frenzies http://rfs.oxfordjournals.org/cgi/reprint/hhm043v1.pdf	Review of Financial Studies 2008
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