

Reading Group

2/5/2008

1	Morozov Sergei	W. Distaso Testing for unit root processes in random coefficient autoregressive models sciencedirect	Journal of Econometrics 2008, vol 142, no. 1, pp 581-609
2	Barczyk Daniel	Motohiro Yogo Portfolio Choice in Retirement: Health Risk and the Demand for Annuities, Housing, and Risky Assets http://finance.wharton.upenn.edu/~yogo/papers/unpublished/Retirement011508.pdf	na 2008
3	Matthes Christian	Harald Uhlig Monetary Policy in Europe vs. the US: What Explains the Difference? http://www.nber.org/chapters/c0523.pdf	working paper 2007
4	Nascimento Leandro	F. Maccheroni, M. Marinacci, and A. Rustichini Ambiguity Aversion, Robustness, and the Variational Representation of Preferences http://www.blackwell-synergy.com/doi/abs/10.1111/j.1468-0262.2006.00716.x	Econometrica 2006
5	Pouzo Demian	Aiyagari, Marcet, Sargent and Seppala Optimal Taxation without State-Contigent Debt	JPE 2002
6	Laufer Steven	Francois Ortalo-Magne, Andrea Prat. Spatial Asset Pricing na	na na
7	Kaplan Greg	Orazio Attanasio Consumption http://www.elsevier.com/wps/find/bookdescription.cws_home/600040/description#description	Handbook of Macroeconomics 1999
8	Tretvoll Hakon	Doireann Fitzgerald Trade Costs, Asset Market Frictions and Risk Sharing: A Joint Test http://www.doireann.com/trade_costs_asset_frictions_risk_sharing.pdf	na 2007
9	Ruta Guido	DeMarzo and Duffie A Liquidity-Based Model of Security Design http://links.jstor.org/sici?sici=0012-9682%28199901%2967%3A1%3C65%3AALMOSD%3E2.0.CO%3B2-F	Econometrica 1999
10	Halket Jonathan	Engelhardt and Mayer Intergenerational Transfers, Borrowing Constraints and Saving Behavior: Evidence from the Housing Market http://www.sciencedirect.com/science/article/B6WVG-45M24H7-8/2/6a49fd185f83553d0a9af79eaa165d3e	J of urban economics 1998
11	Presno Ignacio	Anagnostopoulos, Carceles-Poveda and Marcet Stock Issuance and Dividend Policy with Fully Rational Firms http://ms.cc.sunysb.edu/~ecarcelespov/	WP 2007
12	Orlik Anna	Hellwig and Veldkamp Knowing What Others Know: Coordination Motives in Information Acquisition http://papers.ssrn.com/sol3/papers.cfm?abstract_id=938516#PaperDownload	WP 2007
13	Wang Peng	Denis Nekipelov Entry Deterrence and Learning Prevention on eBay http://www.duke.edu/~dnn2/pdf_papers/Nekipelov_JMP_October.pdf	Job market paper 2007
14	Barillas Francisco	Bansal and Shaliastovic Learning, Long-Run Risks and Asset Price Jumps http://faculty.fuqua.duke.edu/~rb7/bio/Jumps_jan08.pdf	wp 2008
15	Nie Jun	Shimer, Robert The Cyclical Behavior of Equilibrium Unemployment and Vacancies	AER 2005

16	http://www.stanford.edu/class/econ234/Shimer%20AER.pdf	
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