

Reading Group

10/17/2008

1	Matthes Christian	Robert Engle, David Hendry and Jean-Francois Richard Exogeneity http://ideas.repec.org/a/ecm/emetrp/v51y1983i2p277-304.html	Econometrica 1983
2	Nascimento Leandro	L. Hansen, and T. Sargent Recursive robust estimation and control without commitment http://www.sciencedirect.com/science?_ob=MIimg&_imagekey=B6WJ3-4P127J7-1-2&_cdi=6867&_user=30681&_orig=search&_coverDate=09%2F30%2F2007&_sk=99863999	Journal of Economic Theory 2007
3	Morozov Sergei	Martin Lettau and Stijn Van Nieuwerburgh Reconciling the Return Predictability Evidence na	The Review of Financial Studies 2008
4	Zhu Shenghao	Martin Bossmanna, Christian Kleiberb, and Klaus Wälde Bequests, taxation and the distribution of wealth in a general equilibrium model http://www.sciencedirect.com/science?_ob=MIimg&_imagekey=B6V76-4MWGFC4-1-3M&_cdi=5834&_user=30681&_orig=search&_coverDate=08%2F31%2F2007&_sk=99908	Journal of Public Economics 2007
5	Barczyk Daniel	Cox Motives for Private Income Transfers http://www.journals.uchicago.edu/doi/abs/10.1086/261470	JPE 1987
6	Yang Kevin	George-Marios Angeletos Uninsured idiosyncratic investment risk and aggregate saving http://ideas.repec.org/a/red/issued/06-127.html	Reviews of Economic Dynamics 2007
7	Wang Peng	Mario Forni and Lucrezia Reichlin Let's Get Real: A Factor Analytical Approach to Disaggregated Business Cycle Dynamics http://www.jstor.org/stable/2566934	The Review of Economic Studies, 1998
8	Orlik Anna	Leonid Kogan, Stephen A. Ross, Jiang Wang, and Mark M. Westerfield The Price Impact and Survival of Irrational Traders http://www.afajof.org/journal/abstract.asp?ref=0022-1082&vid=61&iid=1&aid=834&s=-9999	Journal of finance 2006
9	Presno Ignacio	Narayana Kocherlakota Zero Expected Wealth Taxes: A Mirrlees Approach to Dynamic Optimal Taxation http://ezproxy.library.nyu.edu:2063/stable/pdfplus/3598884.pdf	Econometrica 2005
10	Karadi Peter	Dirk Krueger, Felix Kubler Computing equilibrium in OLG models with stochastic production http://www.sciencedirect.com/science?_ob=ArticleURL&_udi=B6V85-496FV8-1&_user=30681&_rdoc=1&_fmt=&_orig=search&_sort=d&view=c&_version=1&_urlVersion=0&_	Journal of Economic Dynamics and Control 2004
11	andries marianne	Pastor Veronesi Technological Revolutions and Stock Prices http://papers.ssrn.com/sol3/papers.cfm?abstract_id=868527	AER forthcoming 2008
12	Lux Matthias	Charles I. Jones Intermediate Goods and Weak Links: A Theory of Economic Development	2008
13	Schmidt-Eisenlohr Tim	BOYAN JOVANOVIC AND SERGUEY BRAGUINSKY Bidder Discounts and Target Premia in Takeovers http://www.atypon-link.com/AEAP/doi/pdf/10.1257/000282804322970698	AER 2004
14	Barillas Francisco	Collin-Dufresne, Goldstein and Jones Can Interest Rate Volatility be Extracted from the Cross Section of Bond Yields? http://www-rcf.usc.edu/~christoj/pdf/usv.pdf	wp 2008
15	Halket Jonathan	Ogaki and Reinhart Measuring intertemporal substitution: the role of durable goods	JPE 1998

16	Zilberman Eduardo	Diego Restuccia and Richard Rogerson Policy Distortions and Aggregate Productivity with Heterogeneous Establishments http://www.sciencedirect.com/science?_ob=ArticleURL&_udi=B6WWT-4SHVT18-1&_user=10&_rdoc=1&_fmt=&_orig=search&_sort=d&_view=c&_version=1&_urlVersion=0&_us	Review of Economic Dynamics 2008
17	palazzo dino	George Angeletos Uninsured Idiosyncratic Investment Risk and Aggregate Saving http://econ-www.mit.edu/files/345	Review of Economic Dynamics 2007
18	Zemel Michelle	Liquidity and Risk Management Garleanu, N. and Pedersen, L.	2007 http://faculty.haas.berkeley.edu/garleanu/Liquidity
19	Flynn Sean	Mariacristina De Nardi Wealth and Intergenerational Links http://www.nber.org/~denardim/research/denardi.pdf	Review of Economic Studies 2004
20	Queralto Albert	Ricardo Caballero and Arvind Krishnamurthy International and domestic collateral constraints in a model of emerging market crises na	JME 2001
21	Nie Jun	Mortensen and Pissarides Unemployment Responses to 'Skill-Biased' Technology Shocks: The Role of Labour Market Policy http://ideas.repec.org/a/ecj/econjl/v109y1999i455p242-65.html	The Economic Journal 1999
22	Halket Jonathan	Ogaki and Reinhart Measuring intertemporal substitution: the role of durable goods	JPE 1998
23	Bigio Saki	E. Farhi and J. Tirole Competing Liquidities: Corporate Securities, Real Bonds and Bubbles http://www.economics.harvard.edu/faculty/farhi/files/liquidity.pdf	Working paper 2008

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