

## Reading Group

3/26/2010

1	Wong Joyce	<b>Pablo Kurlat</b> Lemons, Market Shutdowns and Learning <a href="http://econ-www.mit.edu/files/4822">http://econ-www.mit.edu/files/4822</a>	Job Market Paper 2009
2	Nakata Taisuke	<b>Kiyotaki and Moore</b> Liquidity, Business Cycles, and Monetary Policy <a href="http://www.princeton.edu/~kiyotaki/papers/ChiKM6-1.pdf">http://www.princeton.edu/~kiyotaki/papers/ChiKM6-1.pdf</a>	2008 WP
3	Wen Han	<b>Backus Routledge and Zin</b> The cyclical component of US asset returns <a href="http://pages.stern.nyu.edu/~dbackus/GE_asset_pricing/ms/BRZ_returns_latest.pdf">http://pages.stern.nyu.edu/~dbackus/GE_asset_pricing/ms/BRZ_returns_latest.pdf</a>	na 2008
4	Matthes Christian	<b>Stephen Morris &amp; Hyun Song Shin</b> Global Games: Theory and Applications <a href="http://www.dklevine.com/archive/morrisshin.pdf">http://www.dklevine.com/archive/morrisshin.pdf</a>	working paper 2001
5	Tonetti Chris	<b>Durbin and Koopman</b> A simple and efficient simulation smoother for state space time series analysis <a href="http://biomet.oxfordjournals.org/cgi/reprint/89/3/603">http://biomet.oxfordjournals.org/cgi/reprint/89/3/603</a>	Biometrika 2002
6	Parlatore Siritto Cecilia	<b>Allen, Carletti, and Gale</b> Interbank market liquidity and central bank intervention <a href="http://ideas.repec.org/a/eee/moneco/v56y2009i5p639-652.html">http://ideas.repec.org/a/eee/moneco/v56y2009i5p639-652.html</a>	JME 2009
7	Perla Jesse	<b>Jeremy Greenwood and Boyan Jovanovic</b> The IT Revolution and the Stock Market <a href="http://ideas.repec.org/p/nbr/nberwo/6931.html">http://ideas.repec.org/p/nbr/nberwo/6931.html</a>	NBER Working Papers 1999
8	Evans David	<b>Werning, Iván</b> OPTIMAL FISCAL POLICY WITH REDISTRIBUTION <a href="#">NA</a>	Quarterly Journal of Economics 2007
9	Orlik Anna	<b>Larry G. Epstein and Martin Schneider</b> Ambiguity and Asset Markets <a href="http://128.197.153.21/lepstein/files-research/NBER-Jan20.pdf">http://128.197.153.21/lepstein/files-research/NBER-Jan20.pdf</a>	WP 2010
10	Siassi Nawid	<b>Storesletten /Telmer / Young</b> Consumption and Risk Sharing over the Life Cycle <a href="http://ideas.repec.org/a/eee/moneco/v51y2004i3p609-633.html">http://ideas.repec.org/a/eee/moneco/v51y2004i3p609-633.html</a>	Journal of Monetary Economics 2004
11	Presno Ignacio	<b>Florian Scheuer</b> Pareto-Optimal Taxation with Aggregate Uncertainty and Financial Markets <a href="http://econ-www.mit.edu/files/4262">http://econ-www.mit.edu/files/4262</a>	WP 2009
12	Smith Matt	<b>Liesenfeld and Richard</b> Improving MCMC using efficient importance sampling <a href="http://www.sciencedirect.com/science/article/B6V8V-4T2S8KK-2/2/00da846ab81492901c73fb1c018f304c">http://www.sciencedirect.com/science/article/B6V8V-4T2S8KK-2/2/00da846ab81492901c73fb1c018f304c</a>	J of Econometrics 2008
13	Queralto Albert	<b>Garcia-Cicco, Pancrazi and Uribe</b> Real Business Cycles in Emerging Countries? <a href="http://www.columbia.edu/~mu2166/rbc_emerging/paper.pdf">http://www.columbia.edu/~mu2166/rbc_emerging/paper.pdf</a>	AER forthcoming
14	Semani Florian	<b>Leo Ferraris, Makoto Watanabe</b> Collateral Secured Loans in a Monetary Economy <a href="http://www.eco.uc3m.es/lferrari/">http://www.eco.uc3m.es/lferrari/</a>	JET 2008

15	barillas francisco	<b>David and Veronesi</b> What ties returns volatilities to price valuations and fundamentals? <a href="http://w4.stern.nyu.edu/salomon/docs/conferences/David-Veronesi.pdf">http://w4.stern.nyu.edu/salomon/docs/conferences/David-Veronesi.pdf</a>	wp 2009
16	Tretvoll Hakon	<b>Barillas, Hansen and Sargent</b> Doubts or Variability? <a href="http://www.sciencedirect.com/science?_ob=MIimg&amp;_imagekey=B6WJ3-4VDS8NV-1-1&amp;_cdi=6867&amp;_user=142623&amp;_pii=S0022053109000039&amp;_orig=search&amp;_coverDate=11%2F3">p://www.sciencedirect.com/science?_ob=MIimg&amp;_imagekey=B6WJ3-4VDS8NV-1-1&amp;_cdi=6867&amp;_user=142623&amp;_pii=S0022053109000039&amp;_orig=search&amp;_coverDate=11%2F3</a>	Journal of Economic Theory 2009
17	Bigio Saki	<b>Chari, Kehoe, MacGrattan</b> New Keynesian Models: Not yet useful for policy analysis	FRB Minneapolis 2008
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