

## Reading Group

3/2/2012

|    |                       |  |                                      |
|----|-----------------------|--|--------------------------------------|
| 1  | Alex Chinco           | <b>Xavier Gabaix</b><br>Boundedly Rational Dynamic Programming<br><a href="http://goo.gl/UXYOK">http://goo.gl/UXYOK</a>  | WP<br>2012                           |
| 2  | Andrew Demers         | <b>Rasmus Lentz</b><br>Sorting by search intensity<br><a href="http://www.sciencedirect.com/science/article/pii/S0022053110000360">http://www.sciencedirect.com/science/article/pii/S0022053110000360</a>  | JET<br>2010                          |
| 3  | Anmol Bhandari        | <b>Battaglini and Coate</b><br>Fiscal Policy and Unemployment<br><a href="http://www.princeton.edu/~mbattagl/fpumay31_S.pdf">http://www.princeton.edu/~mbattagl/fpumay31_S.pdf</a>   | Na<br>2011                           |
| 4  | Axelle Ferriere       | <b>Giavazzi McMahon</b><br>The Household Effects of Government Consumption<br><a href="http://www.nber.org/papers/w17837.pdf?new_window=1">http://www.nber.org/papers/w17837.pdf?new_window=1</a>  | 2012<br>NBER                         |
| 5  | Cecilia Parlatore     | <b>Ou-Yang</b><br>Optimal Contracts in a Continuous time Delegated portfolio management problem  | Review of Financial studies<br>2003  |
| 6  | Chris Tonetti         | <b>Dmytro Hryshko</b><br>RIP to HIP: The Data Reject Heterogeneous Labor Income Profiles<br><a href="http://www.arts.ualberta.ca/~econweb/hryshko/Papers/RipToHip_latest.pdf">http://www.arts.ualberta.ca/~econweb/hryshko/Papers/RipToHip_latest.pdf</a>  | wp<br>2010                           |
| 7  | Christopher Huckfeldt | <b>Steve Davis, Jason Faberman, John Haltiwanger</b><br>Labor market flows in the cross section and over time<br><a href="http://faculty.chicagobooth.edu/steven.davis/pdf/LaborMarketFlowsCrossSectionOverTime.pdf">http://faculty.chicagobooth.edu/steven.davis/pdf/LaborMarketFlowsCrossSectionOverTime.pdf</a> | JME<br>2012                          |
| 8  | Dan Greenwald         | <b>David Romer</b><br>A Simple General Equilibrium Version of the Baumol-Tobin Model<br><a href="http://qje.oxfordjournals.org/content/101/4/663.short">http://qje.oxfordjournals.org/content/101/4/663.short</a>  | QJE<br>1986                          |
| 9  | David Evans           | <b>Elias Albagli, Christian Hellwig, and Aleh Tsyvinski</b><br>A Theory of Asset Prices Based on Heterogeneous Information<br><a href="http://papers.ssrn.com/sol3/papers.cfm?abstract_id=1947288&amp;download=yes">http://papers.ssrn.com/sol3/papers.cfm?abstract_id=1947288&amp;download=yes</a>                | Working Paper<br>2011                |
| 10 | David Kohn            | <b>Francisco Barillas and Jesus Fernandez-Villaverde</b><br>A Generalization of the endogenous grid method<br><a href="http://economics.sas.upenn.edu/~jesusfv/Endogenous_Grid.pdf">http://economics.sas.upenn.edu/~jesusfv/Endogenous_Grid.pdf</a>  | Journal of Economic Dynamics<br>2007 |
| 11 | David Low             | <b>Christopher Harris and David Laibson</b><br>Dynamic Choices of Hyperbolic Consumers<br><a href="http://onlinelibrary.wiley.com/doi/10.1111/1468-0262.00225/abstract">http://onlinelibrary.wiley.com/doi/10.1111/1468-0262.00225/abstract</a>  | Econometrica<br>2001                 |
| 12 | Eric Giambattista     | <b>Perri and Quadrini</b><br>International Recessions<br><a href="http://www-bcf.usc.edu/~quadrini/papers/IRpap.pdf">http://www-bcf.usc.edu/~quadrini/papers/IRpap.pdf</a>   | WP<br>2011                           |
| 13 | Gaston Navarro        | <b>Alejandro Justiniano and Giorgio Primiceri</b><br>The Time-Varying Volatility of Macroeconomic Fluctuations<br><a href="http://www.jstor.org/stable/pdfplus/29730089.pdf?acceptTC=true">http://www.jstor.org/stable/pdfplus/29730089.pdf?acceptTC=true</a>  | AER<br>2008                          |
| 14 | Han Wen               | <b>Michael B Devereux and Alan Sutherland</b>  | Journal of Development Economics     |

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|    |                 | A Portfolio Model of Capital Flows to Emerging Markets<br><a href="http://www.st-andrews.ac.uk/~ajs10/papers/emgmrk.pdf">http://www.st-andrews.ac.uk/~ajs10/papers/emgmrk.pdf</a>  | 2009                                 |
| 15 | Isaac Baley     | <b>Lo and Piger</b><br>Is the Response of Output to Monetary Policy Asymmetric? Evidence from a Regime-Switching Coefficients Model<br><a href="http://artsci.wustl.edu/~econgr/macro/papers/LoPiger_jmcb05.pdf">http://artsci.wustl.edu/~econgr/macro/papers/LoPiger_jmcb05.pdf</a>                           | Journal of Money, Credit and<br>2005 |
| 16 | Jesse Perla     | <b>Treb Allen</b><br>Information Frictions in Trade<br><a href="http://pantheon.yale.edu/~dwa6/Working%20Papers/Information%20and%20Trade/Allen%20-%20Information%20Frictions.pdf">http://pantheon.yale.edu/~dwa6/Working%20Papers/Information%20and%20Trade/Allen%20-%20Information%20Frictions.pdf</a>       | JMP<br>21012                         |
| 17 | Joseph Mullins  | <b>Pitt and Shephard</b><br>Filtering via Simulation: Auxiliary Particle Filters<br><a href="http://home.gwu.edu/~stroud/classics/PittShephard99.pdf">http://home.gwu.edu/~stroud/classics/PittShephard99.pdf</a>  | Journal of the American Sta<br>1999  |
| 18 | Julio Blanco    | <b>Hugo A. Hopenhayn; Juan Pablo Nicolini</b><br>Optimal Unemployment Insurance<br><a href="http://economics.sas.upenn.edu/~hfang/teaching/socialinsurance/readings/Hopenhayn_Niccolini97(4.7).pdf">http://economics.sas.upenn.edu/~hfang/teaching/socialinsurance/readings/Hopenhayn_Niccolini97(4.7).pdf</a> | JPE<br>1997                          |
| 19 | Michal Szkap    | <b>Douglas Diamond</b><br>Debt Maturity Structure And Liquidity Risk<br><a href="http://qje.oxfordjournals.org/content/106/3/709.short">http://qje.oxfordjournals.org/content/106/3/709.short</a>  | QJE<br>1991                          |
| 20 | Paolo Cavallino | <b>Chabakauri</b><br>Asset Pricing with Heterogeneous Investors and Portfolio Constraints<br><a href="http://papers.ssrn.com/sol3/papers.cfm?abstract_id=1571526">http://papers.ssrn.com/sol3/papers.cfm?abstract_id=1571526</a>   | working paper<br>2010                |
| 21 | Ross Doppelt    | <b>Del Negro and Schorfheide</b><br>Priors from General Equilibrium Models for VARs<br><a href="http://www.jstor.org/stable/10.2307/3663534">http://www.jstor.org/stable/10.2307/3663534</a>   | IER<br>2004                          |
| 22 | Shaojun Zhang   | <b>Colacito</b><br>Six Anomalies looking for a model. A consumption based explanation of International Finance Puzzles<br><a href="http://www.unc.edu/~colacitr/Research/SixPuzzles.pdf">http://www.unc.edu/~colacitr/Research/SixPuzzles.pdf</a>  | Wp<br>2011                           |
| 23 | Shengxing Zhang | <b>Duffie and Strulovici</b><br>Capital Mobility and Asset Pricing<br><a href="http://www.darrellduffie.com/uploads/working/DuffieStrulovici2011.pdf">http://www.darrellduffie.com/uploads/working/DuffieStrulovici2011.pdf</a>  | working paper<br>2011                |
| 24 | Xu Jianhuan     | <b>Treb Allen</b><br>Information Frictions In trade<br><a href="http://pantheon.yale.edu/~dwa6/Working%20Papers/Information%20and%20Trade/Allen%20-%20Information%20Frictions.pdf">http://pantheon.yale.edu/~dwa6/Working%20Papers/Information%20and%20Trade/Allen%20-%20Information%20Frictions.pdf</a>       | na<br>2012                           |