

## Reading Group

4/20/2007

1	Brevik Frode	<b>Calvet and Fisher</b> Multifrequency News and Stock Returns <a href="http://finance.commerce.ubc.ca/~fisher/papers/CalvetFisherMFNews20060618.pdf">http://finance.commerce.ubc.ca/~fisher/papers/CalvetFisherMFNews20060618.pdf</a>	Journal of Financial Economics (forthcoming) 2006
2	Tsyrennikov Viktor	<b>Ed Green</b> Heterogeneous Firms Facing Common Shocks: An Overlapping-Generations Example <a href="http://economics.uchicago.edu/lucas_conference/papers/Green-2007.pdf">http://economics.uchicago.edu/lucas_conference/papers/Green-2007.pdf</a>	na 2007
3	Morozov Sergei	<b>E. Jacquier, M. Johannes and N. Polson</b> MCMC Maximum likelihood for latent state models <a href="http://www.sciencedirect.com/science?_ob=PublicationURL&amp;_tockey=%23TOC%235940%232007%23998629997%23645196%23FLA%23&amp;_cdi=5940&amp;_pubType=J&amp;view=c&amp;_auth=v&amp;_acct=C000063528&amp;_version=1&amp;_url">http://www.sciencedirect.com/science?_ob=PublicationURL&amp;_tockey=%23TOC%235940%232007%23998629997%23645196%23FLA%23&amp;_cdi=5940&amp;_pubType=J&amp;view=c&amp;_auth=v&amp;_acct=C000063528&amp;_version=1&amp;_url</a>	Journal of Econometrics 2007, v 137(2), p. 615-640
4	Matthes Christian	<b>Fernando Alvarez, Andrew Atkeson and Patrick J. Kehoe</b> Time-Varying Risk, Interest Rates, and Exchange Rates in General Equilibrium <a href="http://minneapolisfed.org/research/SR/SR371.pdf">http://minneapolisfed.org/research/SR/SR371.pdf</a>	working paper 2006
5	Karantounias Tasos	<b>Blume and Easley</b> If you are so smart, why aren't you rich? Belief selection in complete and incomplete markets	ECTA 06
6	Kaplan Greg	<b>Krueger and Kubler</b> Computing Equilibrium in OLG Models with Stochastic Production <a href="http://www.econ.upenn.edu/~dkrueger/research/olqcomp.pdf">http://www.econ.upenn.edu/~dkrueger/research/olqcomp.pdf</a>	Journal of Economic Dynamics and Control 2003
7	Zhu Shenghao	<b>Neng Wang</b> Precautionary saving and partially observed income <a href="http://www.sciencedirect.com/science?_ob=ArticleURL&amp;_udi=B6VBW-4DS78CP-3&amp;_user=30681&amp;_coverDate=11%2F01%2F2004&amp;_rdoc=7&amp;_fmt=full&amp;_orig=browse&amp;_srch=doc-info%23toc%235937%232004%239994899">http://www.sciencedirect.com/science?_ob=ArticleURL&amp;_udi=B6VBW-4DS78CP-3&amp;_user=30681&amp;_coverDate=11%2F01%2F2004&amp;_rdoc=7&amp;_fmt=full&amp;_orig=browse&amp;_srch=doc-info%23toc%235937%232004%239994899</a>	Journal of Monetary Economics 2004
8	Wang Peng	<b>George M. Constantinides</b> Habit Formation: A Resolution of the Equity Premium Puzzle <a href="http://links.istor.org/sici?sici=0022-3808%28199006%2998%3A3%3C519%3AHFAROT%3E2.0.CO%3B2-T">http://links.istor.org/sici?sici=0022-3808%28199006%2998%3A3%3C519%3AHFAROT%3E2.0.CO%3B2-T</a>	Journal of Political Economy 1990
9	Vestman Roine	<b>Massimo Massa and Andrei Simonov</b> Hedging, Familiarity and Portfolio Choice <a href="http://ezproxy.library.nyu.edu:2320/cai/reprint/19/2/633?maxtoshow=&amp;HITS=10&amp;hits=10&amp;RESULTFORMAT=1&amp;author1=Simonov&amp;andorexactitle=&amp;andorexactitleabs=&amp;andorexactfulltext=&amp;searchid=1&amp;FIRSTIN">http://ezproxy.library.nyu.edu:2320/cai/reprint/19/2/633?maxtoshow=&amp;HITS=10&amp;hits=10&amp;RESULTFORMAT=1&amp;author1=Simonov&amp;andorexactitle=&amp;andorexactitleabs=&amp;andorexactfulltext=&amp;searchid=1&amp;FIRSTIN</a>	RFS 2006
10	Ruta Guido	<b>Franklin Allen and Douglas Gale</b> Optimal Security Design <a href="http://ideas.repec.org/a/oup/rfinst/v1y1988i3p229-263.html">http://ideas.repec.org/a/oup/rfinst/v1y1988i3p229-263.html</a>	Review of Financial Studies 1988
11	Nie Jun	<b>RICHARD ROGERSON, ROBERT SHIMER, and RANDALL WRIGHT</b> Search-Theoretic Models of the Labor Market-A Survey <a href="http://home.uchicago.edu/~shimer/wp/search-survey.pdf">http://home.uchicago.edu/~shimer/wp/search-survey.pdf</a>	Journal of Economic Literature 2005
12	halket jonathan	<b>grossman and laroque</b> Asset pricing and Optimal Portfolio Choice in the Presence of Illiquid Durable	econometrica 1990
13	Melitsko Silvana	<b>George-Marios Angeletos and Vasia Panousi</b> Revisiting the Supply-Side Effects of Government Spending Under Incomplete Markets <a href="http://econ-www.mit.edu/faculty/download_pdf.php?id=1474">http://econ-www.mit.edu/faculty/download_pdf.php?id=1474</a>	na 2007
14	Barillas Francisco	<b>Vincenzo Quadrini</b> Entrepreneurship, Saving and Social Mobility <a href="http://www.rcf.usc.edu/~quadrini/papers/redpap.pdf">http://www.rcf.usc.edu/~quadrini/papers/redpap.pdf</a>	RED 2000
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