

Reading Group

12/16/2005

1	Colacito Riccardo	Ravi Jagannathan A Jackknife Estimator for Tracking Error Variance of Optimal Portfolios Constructed Using Estimated Inputs	wp 2005
2	Karantounias Tasos	Eliaz, Spiegler Speculative Contracts	mimeo 2005
3	Pignatti Matteo	Ariel Pakes and Paul McGuire Computing Markov-Perfect Nash Equilibria: Numerical Implications of a Dynamic Differentiated Product Model	The RAND Journal of Economics 1994
4	Nie Jun	Lar Ljungqvist and Thomas J. Sargent Jobs and unemployment in macroeconomic theory: a turbulence laboratory	wp 2005
5	Lambert Frederic	Stephen Spear and Sanjay Srivastava On Repeated Moral Hazard with Discounting	Review of Economic Studies 1987
6	Liao Wei	John Y. Campbell and Yves Nosbusch Intergenerational Risksharing and Equilibrium Asset Prices	na 2005
7	Wang Peng	Yongmiao Hong and Halbert White Asymptotic distribution theory for nonparametric entropy measures of serial dependence	Econometrica 2005
8	Ruta Guido	JIANJUN MIAO Optimal Capital Structure and Industry Dynamics	THE JOURNAL OF FINANCE DECEMBER 2005
9	Tergiman Chloe	Robert E. Lucas, Jr. On the Size Distribution of Business Firms	The Bell Journal of Economics 1978
10	Piskorski Tomasz	P. DeMarzo and Y. Sannikov A Continuous-Time Agency Model of Optimal Contracting and Capital Structure	working paper 2005
11	Palazzo Dino	Piazzesi, Schneider and Tuzel Housing, Consumption and Asset Pricing	wp November 2005
12	Tsyrennikov Viktor	Romain Ranciere, Aaron Tornell, Frank Westermann Systemic Crises and Growth	na January 2005
13	Dean Mark	Epstein and Schneider Learning under ambiguity	na na
14	croce max	Gadi Barlevy the cost of Business Cycles under Endogenous Growth	NA 2003
15	Halket Jonathan	Cooley, Marimon, and Quadrini Aggregate Consequences of Limited Contract Enforceability	JPE 2004
16	Favilukis Jack	Antonio Camara A Generalization of the Brennan-Rubinstein Approach for the Pricing of Derivatives	Journal of Finance 2003