

## Reading Group

2/15/2008

1	Morozov Sergei	<b>P.C.B. Phillips</b> Adaptive Estimation og autoregressive models with time-varying variances <a href="#">sciencedirect</a>	Journal of Econometrics 2008, v. 142(1), pp.265-280
2	Kredler Matthias	<b>Meta Brown</b> End-of-life transfers and the decision to care for a parent <a href="#">na</a>	na 2007
3	Matthes Christian	<b>Lars Peter Hansen and Kenneth Singleton</b> Computing semiparametric efficiency bounds for linear time series models <a href="#">na</a>	na 1991
4	Barczyk Daniel	<b>Andrew Abel</b> The Effects of a Baby Boom on Stock Prices and Capital Accumulation in the Presence of Social Security <a href="http://www.blackwell-synergy.com/doi/abs/10.1111/1468-0262.00417">http://www.blackwell-synergy.com/doi/abs/10.1111/1468-0262.00417</a>	Econometrica 2003
5	Nascimento Leandro	<b>P. Manzini, and M. Mariotti</b> Sequentially Rationalizable Choice <a href="http://www.qmul.ac.uk/%7Eugte172/multiplerationaleaeraccepted.pdf">http://www.qmul.ac.uk/%7Eugte172/multiplerationaleaeraccepted.pdf</a>	AER 2007
6	Orlik Anna	<b>Jess Benhabib and Shenghao Zhu</b> Age, Luck, and Inheritance <a href="http://www.econ.nyu.edu/user/benhabib/Investment71.pdf">http://www.econ.nyu.edu/user/benhabib/Investment71.pdf</a>	WP 2008
7	Zhu Shenghao	<b>Hippolyte d Albis</b> Demographic structure and capital accumulation <a href="http://www.sciencedirect.com/science?_ob=MIimg&amp;_imagekey=B6WJ3-4HJ487G-4-1&amp;_cdi=6867&amp;_user=30681&amp;_orig=browse&amp;_coverDate=01%2F31%2F2007&amp;_sk=9986799">http://www.sciencedirect.com/science?_ob=MIimg&amp;_imagekey=B6WJ3-4HJ487G-4-1&amp;_cdi=6867&amp;_user=30681&amp;_orig=browse&amp;_coverDate=01%2F31%2F2007&amp;_sk=9986799</a>	Journal of Economic Theory 2007
8	Presno Ignacio	<b>Alvarez, Kehoe &amp; Neumeyer</b> The Time Consistency of Optimal Monetary and Fiscal Policies <a href="http://www.jstor.org/cgi-bin/jstor/printpage/00129682/ap060006/06a00080/0?frame=noframe&amp;dpi=3&amp;userID=807a0b3a@nyu.edu/01c0a848691512a11814faad30&amp;backcontext=">http://www.jstor.org/cgi-bin/jstor/printpage/00129682/ap060006/06a00080/0?frame=noframe&amp;dpi=3&amp;userID=807a0b3a@nyu.edu/01c0a848691512a11814faad30&amp;backcontext=</a>	Econometrica 2004
9	Ruta Guido	<b>Gorton and Pennacchi</b> Banks and loan sales: Marketing nonmarketable assets <a href="http://www.sciencedirect.com/science?_ob=ArticleURL&amp;_udi=B6VBW-3YMWMWW-1&amp;_user=30681&amp;_rdoc=1&amp;_fmt=&amp;_orig=search&amp;_sort=d&amp;view=c&amp;_acct=C000000333&amp;_ver">http://www.sciencedirect.com/science?_ob=ArticleURL&amp;_udi=B6VBW-3YMWMWW-1&amp;_user=30681&amp;_rdoc=1&amp;_fmt=&amp;_orig=search&amp;_sort=d&amp;view=c&amp;_acct=C000000333&amp;_ver</a>	Journal of Monetary Economics 1995
10	Halket Jonathan	<b>chang and kim</b> From Individual to Aggregate Labor Supply: A Quantitative Analysis Based on a Heterogeneous Agent Economy <a href="http://www.blackwell-synergy.com/doi/abs/10.1111/j.1468-2354.2006.00370.x">http://www.blackwell-synergy.com/doi/abs/10.1111/j.1468-2354.2006.00370.x</a>	IER 2006
11	Tretvoll Hakon	<b>Heathcote and Perri</b> The international diversification puzzle is not as bad as you think <a href="http://www9.georgetown.edu/faculty/jh9/homebias.pdf">http://www9.georgetown.edu/faculty/jh9/homebias.pdf</a>	na 2007
12	Kaplan Greg	<b>Richard Blundell and Stephen Bond</b> Initial conditions and moment restrictions in dynamic panel data models <a href="http://www.sciencedirect.com/science?_ob=ArticleURL&amp;_udi=B6VC0-4DH2715-1&amp;_user=30681&amp;_rdoc=1&amp;_fmt=&amp;_orig=search&amp;_sort=d&amp;view=c&amp;_acct=C000000333&amp;_version">http://www.sciencedirect.com/science?_ob=ArticleURL&amp;_udi=B6VC0-4DH2715-1&amp;_user=30681&amp;_rdoc=1&amp;_fmt=&amp;_orig=search&amp;_sort=d&amp;view=c&amp;_acct=C000000333&amp;_version</a>	Journal of Econometrics 1998
13	palazzo dino	<b>Gianluca Clementi</b> Asset Pricing in a Production Economy with Chew-Dekel Preferences <a href="http://pages.stern.nyu.edu/~gclement/Papers/Asset.pdf">http://pages.stern.nyu.edu/~gclement/Papers/Asset.pdf</a>	working paper 2007
14	Laufer Steven	<b>M. Brunnermeier and C. Julliard</b> Money Illusions and Housing Frenzies <a href="http://www.princeton.edu/~markus/research/papers/money_illusion_housing_frenzies.pdf">http://www.princeton.edu/~markus/research/papers/money_illusion_housing_frenzies.pdf</a>	RFS 2007
15	Barillas Francisco	<b>Harrison and Kreps</b> Martingales and arbitrage in multiperiod securities markets	JET 1979

	<a href="http://www.sciencedirect.com/science?_ob=ArticleURL&amp;_udi=B6WJ3-4CYGGM3-1W6&amp;_user=10&amp;_handle=V-WA-A-W-Y-MsSAYWW-UUA-U-AAVWVBDAYW-AAVUUADEYW">http://www.sciencedirect.com/science?_ob=ArticleURL&amp;_udi=B6WJ3-4CYGGM3-1W6&amp;_user=10&amp;_handle=V-WA-A-W-Y-MsSAYWW-UUA-U-AAVWVBDAYW-AAVUUADEYW</a>		
16	Nie Jun	<b>Domeij David, and Martin Floden</b> The Labor-Supply Elasticity and Borrowing Constraints: Why Estimates are Biased? <a href="http://ideas.repec.org/a/red/issued/v9y2006i2p242-262.html">ideas.repec.org/a/red/issued/v9y2006i2p242-262.html</a>	RED 2006
17	Vestman Roine	<b>Wenli Li and Rui Yao</b> The Life-Cycle Effects of House Price Changes <a href="http://faculty.baruch.cuny.edu/ryao/">http://faculty.baruch.cuny.edu/ryao/</a>	Journal of Money, Credit and Banking, forth 2007
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