

Reading Group

11/12/2007

1	Morozov Sergei	Y. Ait-Sahalia Disentangling diffusion from jumps na	Journal of Financial Economics 2004
2	Nascimento Leandro	Rigotti and Shannon Uncertainty and Risk in Financial Markets http://www.blackwell-synergy.com/doi/pdf/10.1111/j.1468-0262.2005.00569.x	Econometrica 2005
3	Kaplan Greg	Mark Aguiar and Erik Hurst Decomposing Lifecycle Expenditure na	na 2007
4	Matthes Christian	V. V. Chari, Patrick Kehoe and Ellen McGrattan Business Cycle Accounting http://www.econ.umn.edu/~kehoe/papers/CKMeconometrica2007.pdf	Econometrica 2007
5	Halket Jonathan	Gourinchas and Parker Consumption over the life cycle	Econometrica 2002
6	Kredler Matthias	Job-Market Paper Anastasios G. Karantounias with L.P. Hansen and T. Sargent na	2007 n/a
7	Zhu Shenghao	Matthias Doepke and Martin Schneider Inflation and the Redistribution of Nominal Wealth http://www.journals.uchicago.edu/JPE/journal/issues/v114n6/31188/31188_web.pdf	journal of political economy 2006
8	Bidder Rhys	Orphanides and Williams Robust Monetary Policy With Imperfect Knowledge http://www.eabcn.org/workshops/brussels_2005/documents/ORPHANIDESWILLIAMSv06.pdf	JME na
9	Archavski Victor	Genakoplos, Polemarchakis Existence, regularity and constrained suboptimality of competitive allocations when asset market is incomplete http://cowles.econ.yale.edu/P/cp/p06b/p0652.pdf	Cowles foundation paper #652 1986
10	Tretvoll Hakon	Katherine Smith and Diego Valderrama The Composition of Capital Inflows When Emerging Market Firms Face Financing Constraints www.frbsf.org/publications/economics/papers/2007/wp07-13bk.pdf	Working paper 2007
11	Karadi Peter	Bernard, Eaton, Kortum, Jensen Plants and Productivity in International Trade http://www.jstor.org/cgi-bin/jstor/printpage/00028282/sp040004/04x0188f/0.pdf?backcontext=page&downhat=Acrobat&config=jstor&userID=d8a55f05@nyu.edu/01c0a848710050808c&0.pdf	AER 2003
12	Karantounias Tasos	Tomasz Strzalecki axiomatic foundations of multiplier preferences http://www.depot.northwestern.edu/tjs152/strzalecki_JMP.pdf	n/a 2007
13	Wan Xiaoli	Christiano et al. Two Reasons Why Money and Credit May be Useful in Monetary Policy http://faculty.wcas.northwestern.edu/~christi/research/ECB/manuscript1.pdf	working paper 2007
14	Orlik Anna	A. G. Karantounias, L. P. Hansen and T. J. Sargent Ramsey taxation and fear of misspecification na	WP 2007
15	Presno Ignacio	Chatterjee, Corbae, Nakajima and R#305;os-Rull A Quantitative Theory of Unsecured Consumer Credit with Risk of Default http://www.eco.utexas.edu/%7Ecorbae/cnr_ectma_final_revision.pdf	Forthcoming Econometrica 2007
16	palazzo dino	DIRK HACKBARTH, JIANJUN MIAO, ERWAN MORELLEC Capital Structure, Credit Risk, and Macroeconomic Conditions http://papers.ssrn.com/sol3/papers.cfm?abstract_id=395480	Simon School of Business Working Paper No. FR 03- 2004
17	Wang Peng	G. Connor, M. Hagmann and O. Linton Efficient Estimation of a Semiparametric Characteristic-Based Factor Model of Security Returns http://personal.lse.ac.uk/linton/downloads/GHL24.pdf	working paper 2007
18	Ruta Guido	Financial Synergies and the Optimal Scope of the Firm: Implications for Mergers, Spinoffs, and Structured Finance Hayne Leland	Journal of Finance 2007
19	Nie Jun	Martin Biewen, Bernd Fitzenberger, Aderonke Osikominu, Marie Waller Which Program for Whom? Evidence on the Comparative Effectiveness of Public Sponsored Training Programs in Germany http://ideas.repec.org/p/iza/izadps/dp2885.html	na 2007
20	Brevik Frode	Martin Weitzman Subjective Expectations and Asset-Return Puzzles http://www.economics.harvard.edu/faculty/Weitzman/papers/Subjective-AER.pdf	wp 2007
21	Barillas Francisco	Iustig, van nieuwerburgh, verdhelan The Consumption-Wealth Ratio: A Litmus Test for Consumption-based Asset Pricing Models http://pages.stern.nyu.edu/~svnieuwe/	wp 2007
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