

Reading Group

11/13/2006

1	Morozov Sergei	D. Easley and N. Kiefer Controlling a Stochastic Process with Unknown Parameters	Econometrica 1988
2	Matthes Christian	Lawrence Christiano and Robert Vigfusson Maximum Likelihood in the Frequency Domain: The Importance of Time-to-Plan	working paper 2001
3	Kaplan Greg	Mariano Massimiliano Croce Welfare Costs and Long-Run Consumption Risk in Production Economy	JOB MARKET PAPER 2006
4	Orlik Anna	Blume and Easley The Market Organism: Long Run Survival in Markets with Heterogeneous Traders	working paper 2006
5	Kredler Matthias	Gianluca Violante Skill Transferability, Technological Acceleration and the Rise in Residual Wage Inequality	QJE 2002
6	Brevik Frode	Epstein & Schneider Ambiguity, Information Quality and Asset Pricing	working paper 2006
7	Palazzo Dino	Mariano M. Croce Welfare Costs and Long-Run Consumption Risk in Production Economy	Job Market Paper 2006
8	Wang Peng	Catherine Doz, D. Giannone, and L. Reichlin A two-step estimator for large approximate dynamic factor models based on Kalman filtering	na 2006
9	Ruta Guido	Campbell and Hercowitz The role of household debt in macroeconomic stabilization	wp 2006
10	Francisco Barillas	Gallmeyer, Hollifield, Palomino, Zin Arbitrage-Free Bond Pricing with Dynamic Macroeconomic Models	WP 2006
11	Lambert Frederic	Mendoza, Quadrini and Rios-Rull Financial Integration, Financial Deepness and Global Imbalances	na 2006
12	Vestman Roine	Cocco Gomes Maenhout Consumption and Portfolio Choice over the Life Cycle	RFS 2005
13	Nie Jun	Rasmus Lentz, Torben Tranæs Job Search and Savings: Wealth Effects and Duration Dependence	Journal of Labor Economics 2005
14	Zhu Shenghao	Per Krusell and Anthony Smith Income and Wealth Heterogeneity, Portfolio Choice, and Equilibrium	Macroeconomic Dynamics 1997
15	Pereira Joana	Ivan Werning Optimal Fiscal Policy with Redistribution	forthcoming in Quarterly Journal of Econ 2006
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