

Reading Group

10/6/2006

1	Setty Ofer	Jeremy Lise, Shannon Seitz and Jeffrey Smith Evaluating Search and Matching Models Using Experimental Data	Working paper na
2	Vestman Roine	Calvet, Campbell, Sodini Down or Out: Assessing the Welfare Costs of Household Investment Mistakes	NBER working paper 12030 na
3	Ruta Guido	Dow, Gorton and Krishnamurthy Equilibrium Investment and Asset Prices under Imperfect Corporate Control	American Economic Review 2005
4	Matthes Christian	Timothy Cogley and Thomas J. Sargent The conquest of US inflation: Learning and robustness to model uncertainty	Review of Economic Dynamics 2005
5	Choi Jaewon	Lewellen and Shanken Learning, Asset-Pricing Tests, and Market Efficiency	Jornal of finance 2002
6	Kredler Matthias	Fernando del Rio and Omar Licandro Endogenous vs Exogenously Driven Fluctuations in Vintage Capital Models	Journal of Economic Theory 1999
7	Palazzo Dino	Gomes, Yaron, Zhang "Asset Pricing Implications of Firms' Financing Constraints	Review of Financial Studies 2006
8	Orlik Anna	Mark J. Melitz The Impact of Trade on Intra-Industry Reallocations and Aggregate Industry Productivity	Econometrica 2003
9	Tsyrennikov Viktor	Cristina Arellano and Enrique Mendoza CREDIT FRICTIONS AND SUDDEN STOPS IN SMALL OPEN ECONOMIES	NBER wp. 8880 2002
10	Halket Jonathan	todd Sinai and Nicholas Souleles Owner-Occupied Housing as a hedge against rent risk	QJE 2005
11	Zhu Shenghao	Tom Krebs Human Capital Risk And Economic Growth	Quarterly Journal of Economics 2003
12	Kitao Sagiri	Dey and Flinn An equilibrium model of health insurance provision and wage determination	Econometrica 2005
13	Pereira Joana	D.Krueger, A.Ludwig On the Consequences of Demographic Change for Rates of Returns to Capital, and the Distribution of Wealth and Welfare	working paper 2006
14	Brevik Frode	Diebold, Rudebusch, and Aruoba The macroeconomy and the yield curve: a dynamic latent factor approach	Journal of Econometrics 2006
15	Wang Peng	Pok-sang Lam The Hamilton model with a general autoregressive component	Journal of Monetary Economics 1990
16	Nie Jun	Robert Shimer, Ivan Werning On the Optimal Timing of Benefits with Heterogeneous Workers and Human Capital Depreciation	na 2006
17	Piskorski Tomasz	Peter DeMarzo and Michael J. Fishman Agency and Optimal Investment Dynamics	forthcoming in Rev. of Fin. Studies b201
18	Barillas Francisco	Ang, Dong and Piazzesi No-Arbitrage Taylor Rules	wp 2006
19	Greg Kaplan	Attanasio, Low and Sanchez-Marcos Female labor supply as insurance against idiosyncratic risk	J. of European Economic Association forthcoming