

## Reading Group

9/13/2007

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|----|--------------------|---|--|
| 1  | Nascimento Leandro | <b>Sophie Bade</b><br>Nash Equilibrium in Games with Incomplete Preferences<br><a href="http://www.springerlink.com/content/cqxcj23xna0pvi35/?p=60adf1eb8d664cea942f4e0bb5bbde&amp;pi=0">http://www.springerlink.com/content/cqxcj23xna0pvi35/?p=60adf1eb8d664cea942f4e0bb5bbde&amp;pi=0</a>  | Economic Theory<br>2005                |
| 2  | Kredler Matthias   | <b>Gianluca Violante</b><br>Technological Acceleration, Skill Transferability and the Rise of Residual Inequality<br><a href="http://www.econ.nyu.edu/user/violante/Journals/skilltransf.pdf">http://www.econ.nyu.edu/user/violante/Journals/skilltransf.pdf</a>  | Quarterly Journal of Economics<br>2002 |
| 3  | Tretvoll Hakon     | <b>Patrick Kehoe and Fabrizio Perri</b><br>International Business Cycles with Endogenous Incomplete Markets<br><a href="http://www.jstor.org/view/00129682/di021265/02p0048t/0">http://www.jstor.org/view/00129682/di021265/02p0048t/0</a>  | Econometrica<br>2002                   |
| 4  | Morozov Sergei     | <b>A. Harvey, T. Trimbur, H. Van Dijk</b><br>Trends and Cycles in Economic Time Series: A Bayesian Approach<br><a href="http://www.sciencedirect.com/science?_ob=ArticleURL&amp;_udi=B6VC0-4KRY92T-1&amp;_user=10&amp;_coverDate=10%2F31%2F2007&amp;_rdoc=12&amp;_fmt=summary&amp;_orig=browse&amp;_srch=doc-info(%23toc%232007%239985">http://www.sciencedirect.com/science?_ob=ArticleURL&amp;_udi=B6VC0-4KRY92T-1&amp;_user=10&amp;_coverDate=10%2F31%2F2007&amp;_rdoc=12&amp;_fmt=summary&amp;_orig=browse&amp;_srch=doc-info(%23toc%232007%239985</a>                                      | Journal of Econometrics<br>2007        |
| 5  | Semani Florian     | <b>Harold Cole, Narayana Kocherlakota</b><br>Dynamic games with hidden actions and hidden states<br><a href="http://www.sciencedirect.com/science?_ob=ArticleListURL&amp;_method=list&amp;_ArticleListID=618890073&amp;_sort=d&amp;view=c&amp;_acct=C000000333&amp;_version=1&amp;_urlVersion=0&amp;_userid=30681&amp;md5=e47bb054629beee031723cd78">http://www.sciencedirect.com/science?_ob=ArticleListURL&amp;_method=list&amp;_ArticleListID=618890073&amp;_sort=d&amp;view=c&amp;_acct=C000000333&amp;_version=1&amp;_urlVersion=0&amp;_userid=30681&amp;md5=e47bb054629beee031723cd78</a> | Journal of Economic Theory<br>2001     |
| 6  | Matthes Christian  | <b>Yuriy Gorodnichenko and Serena Ng</b><br>Estimation of DSGE Models When the Data are Persistent<br><a href="http://www.umich.edu/~ngse/papers/dsge-nber-full.pdf">http://www.umich.edu/~ngse/papers/dsge-nber-full.pdf</a>   | working paper<br>2007                  |
| 7  | Broer Tobias       | <b>Mendoza, Quadri, and Rios-Rull</b><br>Financial Integration, Financial Deepness, and Global Imbalances<br><a href="http://www.nber.org/papers/w12909.pdf">http://www.nber.org/papers/w12909.pdf</a>  | NBER WP 1209<br>2007                   |
| 8  | Karadi Peter       | <b>Hobijn, B. F. Ravenna, A. Tambalotti</b><br>Menu Costs at Work: Restaurant Prices and the Introduction of the Euro<br><a href="http://www.newyorkfed.org/research/economists/hobijn/menu_costs_at_work.pdf">http://www.newyorkfed.org/research/economists/hobijn/menu_costs_at_work.pdf</a>  | QJE<br>2006                            |
| 9  | Kaplan Greg        | <b>Attanasio and Borella</b><br>Stochastic Components of Individual Consumption: A Time Series Analysis of Grouped Data<br><a href="http://www.nber.org/papers/w12456">http://www.nber.org/papers/w12456</a>  | na<br>2006                             |
| 10 | Halket Jonathan    | <b>adams, einav, and levin</b><br>liquidity constraints and imperfect information in subprime lending<br><a href="http://www.nber.org/papers/w13067">http://www.nber.org/papers/w13067</a>  | nber<br>2007                           |
| 11 | Brevik Frode       | <b>Piazzesi and Schneider</b><br>Equilibrium Yield Curves<br><a href="http://faculty.chicagosb.edu/monika.piazzesi/research/nberannual.pdf">http://faculty.chicagosb.edu/monika.piazzesi/research/nberannual.pdf</a>  | NBER Macro Annual<br>2006              |
| 12 | Orlik Anna         | <b>Charles F. Manski</b><br>Measuring Expectations<br><a href="http://www.blackwell-synergy.com/links/doi/10.1111/j.1468-0262.2004.00537.x/pdf">http://www.blackwell-synergy.com/links/doi/10.1111/j.1468-0262.2004.00537.x/pdf</a>   | Econometrica<br>2004                   |
| 13 | Karantounias Tasos | <b>Battaglini, coate</b><br>A Dynamic theory of public spending, taxation and debt.<br><a href="http://www.princeton.edu/~mbattagl/">http://www.princeton.edu/~mbattagl/</a>  | AER forthcoming<br>na                  |
| 14 | Presno Ignacio     | <b>Sandra Valentina Lizarazo</b><br>Contagion of Financial Crises in Sovereign Debt Markets<br><a href="http://ciep.itam.mx/~slizarazo/LizarazoContagion.pdf">http://ciep.itam.mx/~slizarazo/LizarazoContagion.pdf</a>  | WP<br>2005                             |
| 15 | Bidder Rhys        | <b>T. A. Lubik and F. Schorfheide</b><br>Computing Sunspot Equilibria in Linear Rational Expectations Models<br><a href="http://www.sciencedirect.com/science?_ob=Mimg&amp;_imagekey=B6V85-479KD7K-1-74&amp;_cdi=5861&amp;_user=30681&amp;_orig=search&amp;_coverDate=11%2F30%2F2003&amp;_sk=999719997&amp;view=c&amp;wchp=dGLbVzb-zSkWA&amp;md5=bc">http://www.sciencedirect.com/science?_ob=Mimg&amp;_imagekey=B6V85-479KD7K-1-74&amp;_cdi=5861&amp;_user=30681&amp;_orig=search&amp;_coverDate=11%2F30%2F2003&amp;_sk=999719997&amp;view=c&amp;wchp=dGLbVzb-zSkWA&amp;md5=bc</a>             | JEDC<br>2003                           |
| 16 | Ruta Guido         | <b>Allen and Gale</b><br>Optimal Security Design<br><a href="http://links.jstor.org/sici?sici=0893-9454%28198823%291%3A3%3C229%3AOSD%3E2.0.CO%3B2-7">http://links.jstor.org/sici?sici=0893-9454%28198823%291%3A3%3C229%3AOSD%3E2.0.CO%3B2-7</a>   | Review of Financial Studies<br>1988    |
| 17 | Wang Peng          | <b>L.P. Hansen, J.C. Heaton, N. Li</b><br>Consumption Strikes Back?: Measuring Long Run Risk<br><a href="http://home.uchicago.edu/~lhansen/longrun22.pdf">http://home.uchicago.edu/~lhansen/longrun22.pdf</a>   | Working paper<br>2006                  |
| 18 | Nie Jun            | <b>Michael Lechner, Rosalia Vazquez-Alvarez</b><br>Stochastic labour market shocks, labour market programs, and human capital formation: a theoretical and empirical analysis<br><a href="http://iza.org/conference_files/SPFAC2006/vazquez-alvarez_r1528.pdf">http://iza.org/conference_files/SPFAC2006/vazquez-alvarez_r1528.pdf</a>  | na<br>2007                             |
| 19 | Archavski Victor   | <b>Llorente, Michaely, Saar and Wang</b><br>Dynamic Volume-Return Relation of Individual Stocks<br><a href="http://pages.stern.nyu.edu/~gsaar/research/lmsw.pdf">http://pages.stern.nyu.edu/~gsaar/research/lmsw.pdf</a>  | Review of Financial Studies<br>2002    |
| 20 | Vestman Roine      | <b>Annette Vissing-Jorgensen</b><br>Limited Asset Market Participation and the Elasticity of Intertemporal Substitution<br><a href="http://proquest.umi.com/pdqlink?did=149193541&amp;sid=4&amp;Fmt=6&amp;clientId=9269&amp;ROT=309&amp;VName=POD">http://proquest.umi.com/pdqlink?did=149193541&amp;sid=4&amp;Fmt=6&amp;clientId=9269&amp;ROT=309&amp;VName=POD</a>  | Journal of Political Economy<br>2002   |

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