

MSc Economics Fundamentals of Financial Markets

[View Online](#)

-
1.
Romer D. Advanced Macroeconomics. Vol The McGraw-Hill series in economics. 4th ed. McGraw-Hill/Irwin; 2012.
 2.
Abadir K, Talmain G. Aggregation, Persistence and Volatility in a Macro Model. Review of Economic Studies. 2002;69(4):749-779. doi:10.1111/1467-937X.00225
 3.
Azariadis C. Intertemporal Macroeconomics. Blackwell; 1993.
 4.
Bansal R, Yaron A. Risks for the Long Run: A Potential Resolution of Asset Pricing Puzzles. The Journal of Finance. 2004;59(4):1481-1509. doi:10.1111/j.1540-6261.2004.00670.x
 5.
Blanchard O, Rhee C, Summers L. The Stock Market, Profit, and Investment. The Quarterly Journal of Economics. 1993;108(1):115-136. doi:10.2307/2118497
 6.
Blanchard OJ, Fischer S. Lectures on Macroeconomics. MIT Press; 1989.

7.

Cass D, Pavlova A. On trees and logs. *Journal of Economic Theory*. 2004;116(1):41-83. doi:10.1016/j.jet.2003.05.001

8.

Cazzavillan G, Pintus P. Dynamic inefficiency in an overlapping generations economy with production. *Journal of Economic Theory*. 2007;137(1):754-759. doi:10.1016/j.jet.2006.11.003

9.

Competing Liquidities: Corporate Securities, Real Bonds and Bubbles.
<http://www.nber.org.ezproxy.lib.gla.ac.uk/papers/w13955.pdf>

10.

Farmer REA. *Macroeconomics*. 2nd ed. South-Western; 2002.

11.

Geanakoplos J. 'Overlapping generations models of general equilibrium' (Cowles Foundation Discussion Paper 1663). <http://cowles.econ.yale.edu/P/cd/d16b/d1663.pdf>

12.

Hayashi F. Tobin's Marginal q and Average q : A Neoclassical Interpretation. *Econometrica*. 1982;50(1). doi:10.2307/1912538

13.

Isaenko S. The term structure of interest rates in a pure exchange economy where investors have heterogeneous recursive preferences. *The Quarterly Review of Economics and Finance*. 2008;48(3):457-481. doi:10.1016/j.qref.2007.02.003

14.

Lipsey RG, Chrystal KA. Economics. 12th ed. Oxford University Press; 2011.

15.

Lucas RE. Asset Prices in an Exchange Economy. *Econometrica*. 1978;46(6).
doi:10.2307/1913837

16.

Obstfeld M, Rogoff KS. Foundations of International Macroeconomics. MIT Press; 1996.

17.

Rudebusch GD, Wu T. A Macro-Finance Model of the Term Structure, Monetary Policy and the Economy*. *The Economic Journal*. 2008;118(530):906-926.
doi:10.1111/j.1468-0297.2008.02155.x

18.

Stiglitz, Joseph E., Weiss A. Credit Rationing in Markets with Imperfect Information. *American Economic Review*. 71(3).
<http://ezproxy.lib.gla.ac.uk/login?url=http://search.ebscohost.com/login.aspx?direct=true&db=buh&AN=4503962&site=ehost-live>

19.

Walsh CE. Monetary Theory and Policy. 2nd ed. MIT Press; 2003.

20.

Xing Y. Interpreting the Value Effect Through the Q-Theory: An Empirical Investigation. *Review of Financial Studies*. 2007;21(4):1767-1795. doi:10.1093/rfs/hhm051