

MSc Economics Fundamentals of Financial Markets

[View Online](#)

Abadir, K. and Talmain, G. (2002) 'Aggregation, Persistence and Volatility in a Macro Model', *Review of Economic Studies*, 69(4), pp. 749–779. Available at: <https://doi.org/10.1111/1467-937X.00225>.

Azariadis, C. (1993) *Intertemporal macroeconomics*. Oxford: Blackwell.

Bansal, R. and Yaron, A. (2004) 'Risks for the Long Run: A Potential Resolution of Asset Pricing Puzzles', *The Journal of Finance*, 59(4), pp. 1481–1509. Available at: <https://doi.org/10.1111/j.1540-6261.2004.00670.x>.

Blanchard, O., Rhee, C. and Summers, L. (1993) 'The Stock Market, Profit, and Investment', *The Quarterly Journal of Economics*, 108(1), pp. 115–136. Available at: <https://doi.org/10.2307/2118497>.

Blanchard, O.J. and Fischer, S. (1989) *Lectures on macroeconomics*. Cambridge, Mass: MIT Press.

Cass, D. and Pavlova, A. (2004) 'On trees and logs', *Journal of Economic Theory*, 116(1), pp. 41–83. Available at: <https://doi.org/10.1016/j.jet.2003.05.001>.

Cazzavillan, G. and Pintus, P. (2007) 'Dynamic inefficiency in an overlapping generations economy with production', *Journal of Economic Theory*, 137(1), pp. 754–759. Available at: <https://doi.org/10.1016/j.jet.2006.11.003>.

'Competing Liquidities: Corporate Securities, Real Bonds and Bubbles' (no date). Available at: <http://www.nber.org.ezproxy.lib.gla.ac.uk/papers/w13955.pdf>.

Farmer, R.E.A. (2002) *Macroeconomics*. 2nd ed. Australia: South-Western.

Geanakoplos, J. (no date) "Overlapping generations models of general equilibrium" (Cowles Foundation Discussion Paper 1663). Available at: <http://cowles.econ.yale.edu/P/cd/d16b/d1663.pdf>.

Hayashi, F. (1982) 'Tobin's Marginal q and Average q: A Neoclassical Interpretation', *Econometrica*, 50(1). Available at: <https://doi.org/10.2307/1912538>.

Isaenko, S. (2008) 'The term structure of interest rates in a pure exchange economy where investors have heterogeneous recursive preferences', *The Quarterly Review of Economics and Finance*, 48(3), pp. 457–481. Available at: <https://doi.org/10.1016/j.qref.2007.02.003>.

Lipsey, R.G. and Chrystal, K.A. (2011) *Economics*. 12th ed. Oxford: Oxford University Press.

Lucas, R.E. (1978) 'Asset Prices in an Exchange Economy', *Econometrica*, 46(6). Available at: <https://doi.org/10.2307/1913837>.

Obstfeld, M. and Rogoff, K.S. (1996) *Foundations of international macroeconomics*. Cambridge, Mass: MIT Press.

Romer, D. (2012) *Advanced macroeconomics*. 4th ed. New York: McGraw-Hill/Irwin.

Rudebusch, G.D. and Wu, T. (2008) 'A Macro-Finance Model of the Term Structure, Monetary Policy and the Economy*', *The Economic Journal*, 118(530), pp. 906–926. Available at: <https://doi.org/10.1111/j.1468-0297.2008.02155.x>.

Stiglitz, Joseph E. and Weiss, A. (no date) 'Credit Rationing in Markets with Imperfect Information.', *American Economic Review*, 71(3). Available at: <http://ezproxy.lib.gla.ac.uk/login?url=http://search.ebscohost.com/login.aspx?direct=true&db=buh&AN=4503962&site=ehost-live>.

Walsh, C.E. (2003) *Monetary theory and policy*. 2nd ed. Cambridge, Mass: MIT Press.

Xing, Y. (2007) 'Interpreting the Value Effect Through the Q-Theory: An Empirical Investigation', *Review of Financial Studies*, 21(4), pp. 1767–1795. Available at: <https://doi.org/10.1093/rfs/hhm051>.