Working papers

“Financial Markets, Banks’ Cost of Funding, and Firms’ Decisions: Lessons from Two Crises.” (With E. Brancati and F. Schiantarelli.)

“Economic Risk Premia in the Fixed Income Markets: The Intra-day Evidence.” (With F. Moneta.)


In the news:

- Freakonomics
- MYMONEYBLOG
- Forbes
- NYT

“Parameter Uncertainty and International Investment in a Multi-Period Setting.” (With L. Liu.)

“Real Exchange Rates and Foreign Currency Risk Premia.” (With E. Chiang.)

“Survey Forecasts and the Time-varying Second Moments of Stock and Bond Returns.” (With C. Lan.)

“Transfer Activity in 401(k) Plans.” (With J. Agnew.)

Published articles and forthcoming papers


