

Download eBook

FINANCE AND ECONOMICS DISCUSSION SERIES: DOES MONETARY POLICY AFFECT STOCK PRICES AND TREASURY YIELDS? AN ERROR CORRECTION AND SIMULTANEOUS EQUATION APPROACH (PAPERBACK)



Finance and Economics Discussion Series:
Does Monetary Policy Affect Stock Prices
and Treasury Yields? An Error Correction
and Simultaneous Equation Approach

United States Federal Reserve
Board, J. Benson Durham

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This study pursues two addenda to the practitioner and academic on the effect of monetary policy on asset prices. First, this paper applies cointegration theory, and, second, relaxes the stringent assumption in the literature that changes in 10-year Treasury yields, stock returns, and changes in the stance of monetary policy are exogenous. Given quarterly data from 1978: Q4...

Download PDF Finance and Economics Discussion Series: Does Monetary Policy Affect Stock Prices and Treasury Yields? an Error Correction and Simultaneous Equation Approach (Paperback)

- Authored by J Benson Durham
- Released at 2013



Filesize: 8.11 MB

Reviews

A top quality publication and also the font employed was interesting to learn. It is really simplistic but excitement within the fifty percent from the book. Its been designed in an remarkably basic way in fact it is only following i finished reading this pdf where in fact changed me, modify the way i believe.

-- **Rachel Stiedemann**

This publication is wonderful. It normally is not going to expense too much. Its been printed in an extremely straightforward way in fact it is merely following i finished reading this publication where actually transformed me, modify the way i really believe.

-- **Russell Adams DDS**

Related Books

- **Index to the Classified Subject Catalogue of the Buffalo Library; The Whole System Being Adopted from the Classification and Subject Index of Mr. Melvil Dewey,...**
- **Federal Court Rules: 2014 (Paperback)**
- **Kindergarten Culture in the Family and Kindergarten; A Complete Sketch of Froebel s System of Early Education, Adapted to American Institutions. for the**
- **Use of... Children s Handwriting Book of Alphabets and Numbers: Over 4,000 Tracing Units**
- **for the Beginning Writer (Paperback)**
- **Hope for Autism: 10 Practical Solutions to Everyday Challenges (Paperback)**