Reading List for "Demand System Approach to Asset Pricing"

Bretscher, Lorenzo, Lukas Schmid, Ishita Sen, and Varun Sharma, 2022, Institutional Corporate Bond Pricing

Fang, Xiang, Bryan Hardy, and Karen Lewis, 2023, Who Holds Sovereign Debt and Why It Matters

Gabaix, Xavier, Ralph Koijen, Federico Mainardi, Sangmin Oh and Motohiro Yogo, 2023, Asset Demand of U.S. Households

Gabaix, Xavier and Ralph Koijen, 2022, In Search of the Origins of Financial Fluctuations: The Inelastic Markets Hypothesis

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Koijen, Ralph and Motohiro Yogo, 2019, A Demand System Approach to Asset Pricing, Journal of Political Economy

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