

受講生はこのリストから論文を選んで発表する(*はおすすめ)。このリストにない論文を発表したい場合は、事前に相談すること。

Computational methods

*Aruoba, S. Boragan, Jesus Fernandez-Villaverde, and Juan F. Rubio-Ramirez (2006) “Comparing solution methods for dynamic equilibrium economies,” *Journal of Economic Dynamics and Control*, Vol. 30, No. 12, pp. 2477-2508.

*Barillas, F. and J. Fernández-Villaverde (2007) “A Generalization of the Endogenous Grid Method,” *Journal of Economic Dynamics and Control*, Vol. 31, No. 8, pp. 2698–2712.

*Boppart, Timo, Per Krusell, and Kirt Mitman (2018) “Exploiting MIT shocks in heterogeneous-agent economies: the impulse response as a numerical derivative,” *Journal of Economic Dynamics and Control*, Vol. 89, No. C, pp. 68-92.

Brumm, Johannes and Michael Grill (2014) “Computing equilibria in dynamic models with occasionally binding constraints,” *Journal of Economic Dynamics and Control*, Vol. 38, No. C, pp. 142-160.

Brumm, Johannes and Simon Scheidegger (2017) “Using Adaptive Sparse Grids to Solve High Dimensional Dynamic Models,” *Econometrica*, Vol. 85, pp. 1575-1612.

*Christiano, Lawrence J. and Jonas D.M. Fisher (2000) “Algorithms for Solving Dynamic Models with Occasionally Binding Constraints,” *Journal of Economic Dynamics and Control*, Vol. 24, pp. 1179-1232.

*Coleman, W. J. (1990) “Solving the Stochastic Growth Model by Policy-Function Iteration”, *Journal of Business & Economic Statistics*, Vol. 8, No. 1, pp. 27–29.

Coleman, Wilbur John (1991) “Equilibrium in a Production Economy with an Income Tax,” *Econometrica*, Vol. 59, No. 4, pp. 1091-1104.

*Guerrieri, Luca and Iacoviello, Matteo (2015) “OccBin: A toolkit for solving dynamic models with occasionally binding constraints easily,” *Journal of Monetary Economics*, Vol. 70, No. C, pp. 22-38.

Judd, K. L. (1992) “Projection Methods for Solving Aggregate Growth Models”, *Journal of Economic Theory*, Vol. 58, No. 2, pp. 410–452.

Judd, K. L., L. Maliar, and S. Maliar (2011) “Numerically Stable and Accurate Stochastic Simulation Approaches for Solving Dynamic Economic Models”, *Quantitative Economics*, Vol. 2, No. 2, pp. 173–210.

Judd, K. L., L. Maliar, S. Maliar, and I. Tsener (2017) “How to Solve Dynamic Stochastic Models Computing Expectations Just Once”, *Quantitative Economics*, Vol. 8, No. 3, pp. 851–893.

*Judd, Kenneth L., Lilia Maliar, Serguei Maliar, and Rafael Valero (2014) “Smolyak Method for Solving Dynamic Economic Models: Lagrange Interpolation, Anisotropic Grid and Adaptive Domain,” *Journal of Economic Dynamics and Control*, Vol. 44, pp. 92-123.

Juillard, Michel, Douglas Laxton, Peter McAdam, and Hope Pioro (1998) “An Algorithm Competition: First-order Iterations versus Newton-based Techniques,” *Journal of Economic Dynamics and Control*, Vol. 22, No. 8-9, pp. 1291-1318

Krueger, D. and F. Kubler (2004) “Computing Equilibrium in OLG Models with Stochastic Production”, *Journal of Economic Dynamics and Control*, Vol. 28, No. 7, pp. 1411–1436.

Lepetuyk, V., L. Maliar, and S. Maliar (2017) “Should Central Banks Worry about Nonlinearities of Their Large-Scale Macroeconomic Models?”, Bank of Canada staff paper 2017-21.

*Maliar, Lilia and Serguei Maliar (2015) “Merging Simulation and Projection Approaches to Solve High-Dimensional Problems with an Application to a New Keynesian Model,” *Quantitative Economics*, Vol. 6, pp. 1-47.

*Richter, Alexander W., Nathaniel A. Throckmorton, and Todd B. Walker (2014) “Accuracy, Speed and Robustness of Policy Function Iteration,” *Computational Economics*, Vol. 44, No. 4, pp. 445-476.

*Schmitt-Grohe, S. and M. Uribe (2004) “Solving Dynamic General Equilibrium Models Using a Second-Order Approximation to the Policy Function”, *Journal of Economic Dynamics and Control*, Vol. 28, No. 4, pp. 755–775.

Effective lower bounds

*Adam, Klaus and Roberto Billi (2006) “Optimal Monetary Policy under Commitment with a Zero Bound on Nominal Interest Rates,” *Journal of Money, Credit and Banking*, Vol. 38, No. 7, pp. 1877-1905.

*Adam, Klaus and Roberto Billi (2007) “Discretionary Monetary Policy and the Zero Lower Bound on Nominal Interest Rates,” *Journal of Monetary Economics*, Vol. 54, No. 3, pp. 728-752.

Aruoba, S. B., P. Cuba-Borda, and F. Schorfheide (2018) “Macroeconomic Dynamics Near the ZLB: A Tale of Two Countries”, *Review of Economic Studies*, Vol. 85, No. 1, pp. 87–118.

*Benhabib, J., S. Schmitt-Grohe, and M. Uribe (2001) “The Perils of Taylor Rules”, *Journal of Economic Theory*, Vol. 96, No. 1-2, pp. 40–69.

Boneva, Lena Mareen, R. Anton Braun, and Yuichiro Waki (2016) “Some Unpleasant Properties of Loglinearized Solutions When the Nominal Rate is Zero,” *Journal of Monetary Economics*, Vol. 84, pp. 216-232.

*Christiano, L., M. Eichenbaum, and S. Rebelo (2011) “When Is the Government Spending Multiplier Large?”, *Journal of Political Economy*, Vol. 119, No. 1, pp. 78–121.

Christiano, L., M. S. Eichenbaum, and B. K. Johannsen (2018) “Does the New Keynesian Model Have a Uniqueness Problem?”, NBER Working Papers No. 24612.

Cochrane, J. H. (2017) “The New-Keynesian Liquidity Trap”, *Journal of Monetary Economics*, Vol. 92, No. C, pp. 47–63.

*Del Negro, Marco, Marc Giannoni, and Christina Patterson (2015) “The Forward Guidance Puzzle,” *Federal Reserve Bank of Minneapolis Staff Reports* 574.

*Eggertsson, Gauti B. and Michael Woodford (2003) “The Zero Bound on Interest Rates and Optimal Monetary Policy,” *Brookings Papers on Economic Activity*, Vol. 1, pp. 139-211.

Fernández-Villaverde, J., G. Gordon, P. Guerrón-Quintana, and J. F. Rubio-Ramírez (2015) “Non-linear Adventures at the Zero Lower Bound”, *Journal of Economic Dynamics and Control*, Vol. 57, No. C, pp. 182–204.

Gavin, W. T., B. Keen, A. Richter, and N. Throckmorton (2015) “The Zero Lower Bound, the Dual Mandate, and Unconventional Dynamics”, *Journal of Economic Dynamics and Control*, Vol. 55, No. C, pp. 14–38.

*Jung, T., Y. Teranishi, and T. Watanabe (2005) “Optimal Monetary Policy at the Zero-Interest-Rate Bound”, *Journal of Money, Credit and Banking*, Vol. 37, No. 5, pp. 813–835.

*Kato, Ryo and Shin-Ichi Nishiyama (2005) “Optimal monetary policy when interest rates are bounded at zero,” *Journal of Economic Dynamics and Control*, Vol. 29, No. 1-2, pp. 97-133

*Nakata, Taisuke (2017) “Optimal Government Spending at the Zero Lower Bound: A Non-Ricardian Analysis,” *Review of Economic Dynamics*, Vol. 23, pp. 150-169

*Nakata, Taisuke (2017) “Uncertainty at the Zero Lower Bound,” *American Economic Journal: Macroeconomics*, Vol. 9, No. 3, pp. 186-221.

Ngo, V. P. (2014) “Optimal Discretionary Monetary Policy in a Micro-Founded Model with a Zero Lower Bound on Nominal Interest Rate”, *Journal of Economic Dynamics and Control*, Vol. 45, No. C, pp. 44–65.

Heterogeneous-agent models

*Aiyagari, S. Rao (1994) “Uninsured Idiosyncratic Risk and Aggregate Saving,” *Quarterly Journal of Economics*, Vol. 109, No. 3, pp. 659-684.

*Aiyagari, S. Rao and Ellen R. McGrattan (1998) “The Optimum Quantity of Debt,” *Journal of Monetary Economics*, Vol. 42, No. 3, pp. 447-469.

Aoki, Shuhei and Makoto Nirei (2016) “Pareto Distribution of Income in Neoclassical Growth Models,” *Review of Economic Dynamics*, Vol. 20, pp. 25-42.

Braun, R. Anton, Karen A. Kopecky, and Tatyana Koreshkova (2019) “Old, frail, and uninsured: Accounting for features of the U.S. long-term care insurance market,” *Econometrica*, Vol. 87, pp. 981-1019.

De Nardi, Mariacristina, Eric French, and John Bailey Jones (2010) “Why do the Elderly Save? The Role of Medical Expenses,” *Journal of Political Economy*, Vol. 118, No. 1, pp. 37-75.

Doepke, Matthias, Giuseppe Sorrenti, and Fabrizio Zilibotti (2019) “The Economics of Parenting,” *Annual Review of Economics*, Vol. 11.

Doepke, Matthias and Michele Tertilt (2016) “Families in Macroeconomics,” in Taylor, John B. and Harald Uhlig eds. *Handbook of Macroeconomics*, Vol. 2A, Amsterdam: Elsevier, Chapter 23.

French, Eric (2005) "The Effects of Health, Wealth, and Wages on Labour Supply and Retirement Behaviour," *Review of Economic Studies*, Vol. 72, No. 2, pp. 395-427.

Hagedorn, Marcus, Jinfeng Luo, Iouri Manovskii, and Kurt Mitman (2019) "Forward Guidance," *Journal of Monetary Economics*, Vol. 102, No. C, pp. 1-23.

*Huggett, Mark (1993) "The Risk-free Rate in Heterogeneous-agent Incomplete-insurance Economies," *Journal of Economic Dynamics and Control*, Vol. 17, No. 5-6, pp. 953-969.

Imrohoroglu, Ayşe (1989) "Cost of Business Cycles with Indivisibilities and Liquidity Constraints," *Journal of Political Economy*, Vol. 97, No. 6, pp. 1364-1383.

Kaplan, Greg, Ben Moll, and Giovanni Violante (2018) "Monetary Policy According to HANK," *American Economic Review*, Vol. 18, No. 3, pp. 697-743.

Kaplan, Greg, Giovanni L. Violante, and Justin Weidner (2014) "The Wealthy Hand-To-Mouth," *Brooking Papers on Economic Activity*, Vol. Spring, pp. 77-138.

*Krusell, Per and Anthony A. Smith, Jr. (1998) "Income and Wealth Heterogeneity in the Macroeconomy," *Journal of Political Economy*, Vol. 106, No. 5, pp. 867-896.

*McKay, Alisdair, Emi Nakamura, and Jón Steinsson (2016) "The Power of Forward Guidance Revisited," *American Economic Review*, Vol. 106, No. 10, pp. 3133-3158.

Quadrini, Vincenzo (2000) "Entrepreneurship, Saving, and Social Mobility," *Review of Economic Dynamics*, Vol. 3, pp. 1-40.