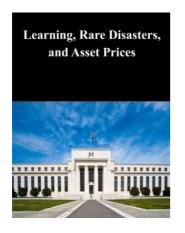
Get Doc

LEARNING, RARE DISASTERS, AND ASSET PRICES (PAPERBACK)



Createspace, United States, 2014. Paperback. Book Condition: New. 279 x 216 mm. Language: English. Brand New Book ***** Print on Demand *****. In this study, we examine how learning about disaster risk affects asset pricing in an endowment economy. We extend the literature on rare disasters by allowing for two sources of uncertainty: (1) the lack of historical data results in unknown parameters for the disaster process, and (2) the disaster takes time to unfold and is not directly observable....

Download PDF Learning, Rare Disasters, and Asset Prices (Paperback)

- Authored by Federal Reserve Board
- Released at 2014



Filesize: 3.54 MB

Reviews

Very helpful to all category of individuals. It is definitely simplified but surprises inside the 50 percent of your pdf. I am very happy to inform you that this is actually the very best pdf i have read in my very own lifestyle and may be he finest pdf for actually.

-- Christelle Treutel

Basically no terms to clarify. It can be writter in basic terms instead of difficult to understand. I am easily could get a enjoyment of reading through a composed publication.

-- Dr. Hazel Ziemann IV

Related Books

- Skills for Preschool Teachers, Enhanced Pearson eText Access Card
 Do Monsters Wear Undies Coloring Book: A Rhyming Children's Coloring Book
- (Paperback)
 I Learn, I Speak: Basic Skills for Preschool Learners of English and Chinese
- (Paperback)
- Becoming a Spacewalker: My Journey to the Stars (Hardback)
- Dark Hollow (Paperback)