

Liquidity and Asset Pricing

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Course Description:

[Liquidity and Asset Pricing](#)

Paper to prepare:

Thu, Fri:

[Amihud Mendelson 1986](#)

[Constantinides 1986](#)

[Davis Norman 1990](#)

[Vayanos 1998](#)

2nd week:

[Akerlof 1970 \(background\)](#)

[Glosten Milgrom 1985](#)

[Kyle 1985](#)

[Greenwood 2005](#)

[Acharya Pedersen 2004](#)

[Garleanu Pedersen Potoshman](#)

[Vayanos](#)

[Eisfeldt 2004](#)

[Holmstrom Tirole 2001](#)

[DGP](#)

[Grossman Miller 1988](#)

[Shleifer Vishny 1997](#)

Time schedule:

Thu,	Mar 08,	12.30-15.30; HS II
Fri,	Mar 09,	09.00-12.30; SZ VI
Mon,	Mar 12,	09.00-12.30; SZ VI
Tue,	Mar 13,	09.00-12.30; SZ VI
Wed,	Mar 14,	09.00-12.30; SZ VI
Thu,	Mar 15,	09.00-12.30; SZ VI
Fri,	Mar 16,	09.00-12.30; HS II
Mon,	Mar 26,	09.00-12.30; HS II
Tue,	Mar 27,	09.00-12.30; HS II

Location:

Institute for Advanced Studies, Vienna
1060, Stumpergasse 56

Examination:

Mon, Apr 30, 09.00-11.00, SRSCH