

# ECOM086A

View Online



1.  
Cochrane JH. Asset pricing. Rev. ed. Princeton, N.J.: Princeton University Press; 2005.
  
2.  
Danthine JP, Donaldson JB. Intermediate financial theory [Internet]. 2nd ed. Vol. Academic Press advanced finance series. Amsterdam: Elsevier Academic; 2005. Available from: <http://ezproxy.library.qmul.ac.uk/login?url=http://www.vlebooks.com/vleweb/product/openreader?id=QMUL&isbn=9780080509020&uid=^u>
  
3.  
Pennacchi GG. Theory of asset pricing [Internet]. Vol. The Addison-Wesley series in finance. Harlow: Addison-Wesley; 2007. Available from: <http://www.loc.gov/catdir/toc/ecip076/2006039325.html>
  
4.  
Information and learning in markets: The impact of market microstructure - Library Discovery [Internet]. Available from: [http://qmul.summon.serialssolutions.com/search?utf8=%E2%9C%93&s.q=Cochrane,+J.H.,+\(2005\).+Asset+Pricing,#!/search/document?ho=t&l=en-UK&q=Information%20and%20learning%20in%20markets:%20the%20impact%20of%20market%20microstructure&id=FETCHMERGED-scopus\\_primary\\_2551014692](http://qmul.summon.serialssolutions.com/search?utf8=%E2%9C%93&s.q=Cochrane,+J.H.,+(2005).+Asset+Pricing,#!/search/document?ho=t&l=en-UK&q=Information%20and%20learning%20in%20markets:%20the%20impact%20of%20market%20microstructure&id=FETCHMERGED-scopus_primary_2551014692)
  
5.  
Glosten, Larry. Market microstructure: A survey of microfoundations, empirical results, and policy implications. Journal of financial markets (Amsterdam, Netherlands) [Internet]. 2005;(2):217-64. Available from:

[http://wt3cf4et2l.search.serialssolutions.com/?ctx\\_ver=Z39.88-2004&ctx\\_enc=info%3Aofi%2Fenc%3AUTF-8&rft\\_id=info%3Asid%2Fsummon.serialssolutions.com&rft\\_val\\_fmt=info%3Aofi%2Ffmt%3Akev%3Amtx%3Ajournal&rft.genre=article&rft.title=Market+microstructure%3A+A+survey+of+microfoundations%2C+empirical+results%2C+and+policy+implications&rft.jtitle=Journal+of+Financial+Markets&rft.au=Glosten%2C+Larry&rft.au=Biais%2C+Bruno+R&rft.au=Spatt%2C+Chester&rft.series=Journal+of+Financial+Markets&rft.date=2005&rft.pub=Elsevier&rft.issn=1386-4181&rft.eissn=1878-576X&rft.volume=8&rft.issue=2&rft.spage=217&rft.epage=264&rft.externalDocID=eeefinmar\\_v\\_3a8\\_3ay\\_3a2005\\_3ai\\_3a2\\_3ap\\_3a217\\_264\\_hm&paramdict=en-UK](http://wt3cf4et2l.search.serialssolutions.com/?ctx_ver=Z39.88-2004&ctx_enc=info%3Aofi%2Fenc%3AUTF-8&rft_id=info%3Asid%2Fsummon.serialssolutions.com&rft_val_fmt=info%3Aofi%2Ffmt%3Akev%3Amtx%3Ajournal&rft.genre=article&rft.title=Market+microstructure%3A+A+survey+of+microfoundations%2C+empirical+results%2C+and+policy+implications&rft.jtitle=Journal+of+Financial+Markets&rft.au=Glosten%2C+Larry&rft.au=Biais%2C+Bruno+R&rft.au=Spatt%2C+Chester&rft.series=Journal+of+Financial+Markets&rft.date=2005&rft.pub=Elsevier&rft.issn=1386-4181&rft.eissn=1878-576X&rft.volume=8&rft.issue=2&rft.spage=217&rft.epage=264&rft.externalDocID=eeefinmar_v_3a8_3ay_3a2005_3ai_3a2_3ap_3a217_264_hm&paramdict=en-UK)

6.

John Y. Campbell. Asset Pricing at the Millennium. *The Journal of Finance* [Internet]. 2000;55(4):1515–67. Available from: <http://www.jstor.org/stable/222372?pq-origsite=summon>

7.

Constantinides GM, Harris M, Stulz RM. *Handbook of the economics of finance*. Vol. Handbooks in economics. Amsterdam: Elsevier/North-Holland; 2003.

8.

COCHRANE JH. Presidential Address: Discount Rates. *The Journal of Finance*. 2011 Aug;66(4):1047–108.

9.

Fama EF, French KR. Common risk factors in the returns on stocks and bonds. *Journal of Financial Economics*. 1993 Feb;33(1):3–56.

10.

Fama EF, French KR. Multifactor Explanations of Asset Pricing Anomalies. *The Journal of Finance*. 1996 Mar;51(1).

11.

Glosten LR, Milgrom PR. Bid, ask and transaction prices in a specialist market with

heterogeneously informed traders. *Journal of Financial Economics*. 1985 Mar;14(1):71-100.

12.

Lawrence R. Glosten. Insider Trading, Liquidity, and the Role of the Monopolist Specialist. *The Journal of Business* [Internet]. 1989;62(2):211-35. Available from: [http://www.jstor.org/stable/2353227?pq-origsite=summon&seq=1#page\\_scan\\_tab\\_contents](http://www.jstor.org/stable/2353227?pq-origsite=summon&seq=1#page_scan_tab_contents)

13.

GROSSMAN, SANFORD. ON THE EFFICIENCY OF COMPETITIVE STOCK-MARKETS WHERE TRADES HAVE DIVERSE INFORMATION. *The Journal of finance (New York)* [Internet]. 1976 May 1;(2). Available from: [http://wt3cf4et2l.search.serialssolutions.com/?ctx\\_ver=Z39.88-2004&ctx\\_enc=info%3Aofi%2Fenc%3AUTF-8&rft\\_id=info%3Aid%2Fsummon.serialssolutions.com&rft\\_val\\_fmt=info%3Aofi%2Ffmt%3Akev%3Amtx%3Ajournal&rft.genre=article&rft.atitle=ON+THE+EFFICIENCY+OF+COMPETITIVE+STOCK-MARKETS+WHERE+TRADES+HAVE+DIVERSE+INFORMATION&rft.jtitle=The+Journal+of+Finance&rft.au=GROSSMAN%2C+SANFORD&rft.date=1976-05-01&rft.pub=Blackwell+Publishers+Inc&rft.issn=0022-1082&rft.eissn=1540-6261&rft.volume=31&rft.issue=2&rft.spage=573&rft.externalDocID=1164813&paramdict=en-UK](http://wt3cf4et2l.search.serialssolutions.com/?ctx_ver=Z39.88-2004&ctx_enc=info%3Aofi%2Fenc%3AUTF-8&rft_id=info%3Aid%2Fsummon.serialssolutions.com&rft_val_fmt=info%3Aofi%2Ffmt%3Akev%3Amtx%3Ajournal&rft.genre=article&rft.atitle=ON+THE+EFFICIENCY+OF+COMPETITIVE+STOCK-MARKETS+WHERE+TRADES+HAVE+DIVERSE+INFORMATION&rft.jtitle=The+Journal+of+Finance&rft.au=GROSSMAN%2C+SANFORD&rft.date=1976-05-01&rft.pub=Blackwell+Publishers+Inc&rft.issn=0022-1082&rft.eissn=1540-6261&rft.volume=31&rft.issue=2&rft.spage=573&rft.externalDocID=1164813&paramdict=en-UK)

14.

Grossman, Sanford J. On the Impossibility of Informationally Efficient Markets. *The American economic review* [Internet]. 1980 Jun 1;(3). Available from: [http://wt3cf4et2l.search.serialssolutions.com/?ctx\\_ver=Z39.88-2004&ctx\\_enc=info%3Aofi%2Fenc%3AUTF-8&rft\\_id=info%3Aid%2Fsummon.serialssolutions.com&rft\\_val\\_fmt=info%3Aofi%2Ffmt%3Akev%3Amtx%3Ajournal&rft.genre=article&rft.atitle=On+the+Impossibility+of+Informationally+Efficient+Markets&rft.jtitle=The+American+Economic+Review&rft.au=Grossman%2C+Sanford+J&rft.au=Stiglitz%2C+Joseph+E&rft.date=1980-06-01&rft.pub=American+Economic+Association&rft.issn=0002-8282&rft.eissn=1944-7981&rft.volume=70&rft.issue=3&rft.spage=393&rft.externalDocID=936347&paramdict=en-UK](http://wt3cf4et2l.search.serialssolutions.com/?ctx_ver=Z39.88-2004&ctx_enc=info%3Aofi%2Fenc%3AUTF-8&rft_id=info%3Aid%2Fsummon.serialssolutions.com&rft_val_fmt=info%3Aofi%2Ffmt%3Akev%3Amtx%3Ajournal&rft.genre=article&rft.atitle=On+the+Impossibility+of+Informationally+Efficient+Markets&rft.jtitle=The+American+Economic+Review&rft.au=Grossman%2C+Sanford+J&rft.au=Stiglitz%2C+Joseph+E&rft.date=1980-06-01&rft.pub=American+Economic+Association&rft.issn=0002-8282&rft.eissn=1944-7981&rft.volume=70&rft.issue=3&rft.spage=393&rft.externalDocID=936347&paramdict=en-UK)

15.

Hellwig MF. On the aggregation of information in competitive markets. *Journal of Economic Theory*. 1980 Jun;22(3):477-98.

16.

Kyle AS. Continuous Auctions and Insider Trading. *Econometrica*. 1985 Nov;53(6).

17.

Albert S. Kyle. Informed Speculation with Imperfect Competition. *The Review of Economic Studies* [Internet]. 1989;56(3):317–55. Available from: <http://www.jstor.org/stable/2297551?pq-origsite=summon>

18.

Martin, Ian. What is the expected return on the market? *The Quarterly journal of economics* [Internet]. 2017 Feb 1;(1). Available from: [http://wt3cf4et2l.search.serialssolutions.com/?ctx\\_ver=Z39.88-2004&ctx\\_enc=info%3Aofi%2Fenc%3AUTF-8&rft\\_id=info%3Asid%2Fsummon.serialssolutions.com&rft\\_val\\_fmt=info%3Aofi%2Ffmt%3Akev%3Amtx%3Ajournal&rft.genre=article&rft.title=What+is+the+expected+return+on+the+market%3F&rft.jtitle=Quarterly+Journal+of+Economics&rft.au=Martin%2C+Ian&rft.date=2017-02-01&rft.pub=Oxford+University+Press&rft.issn=0033-5533&rft.eissn=1531-4650&rft.volume=132&rft.issue=1&rft.spage=367&rft.externalDBID=BKMMT&rft.externalDocID=486142858&paramdict=en-UK](http://wt3cf4et2l.search.serialssolutions.com/?ctx_ver=Z39.88-2004&ctx_enc=info%3Aofi%2Fenc%3AUTF-8&rft_id=info%3Asid%2Fsummon.serialssolutions.com&rft_val_fmt=info%3Aofi%2Ffmt%3Akev%3Amtx%3Ajournal&rft.genre=article&rft.title=What+is+the+expected+return+on+the+market%3F&rft.jtitle=Quarterly+Journal+of+Economics&rft.au=Martin%2C+Ian&rft.date=2017-02-01&rft.pub=Oxford+University+Press&rft.issn=0033-5533&rft.eissn=1531-4650&rft.volume=132&rft.issue=1&rft.spage=367&rft.externalDBID=BKMMT&rft.externalDocID=486142858&paramdict=en-UK)