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FINANCE AND ECONOMICS DISCUSSION SERIES: DOES MONETARY POLICY AFFECT STOCK PRICES AND TREASURY YIELDS? AN ERROR CORRECTION AND SIMULTANEOUS EQUATION APPROACH



Finance and Economics Discussion Series:
Does Monetary Policy Affect Stock Prices
and Treasury Yields? An Error Correction
and Simultaneous Equation Approach

United States Federal Reserve
Board, J. Benson Durham

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****. This study pursues two addenda to the practitioner and academic on the effect of monetary policy on asset prices. First, this paper applies cointegration theory, and, second, relaxes the stringent assumption in the literature that changes in 10-year Treasury yields, stock returns, and changes in the stance of monetary policy are exogenous. Given quarterly data from 1978: Q4...

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