

Detail~gsAsset Price Bubbles Implications For Monetary And Regulatory Policies

Jordi Galá,National Bureau of Economic Research

Asset Price Bubbles William Curt Hunter, George G. Kaufman, Michael Pomerleano, 2005 A study of asset price bubbles and the implications for preventing financial instability.

Asset Bubbles Bradley Jones, 2015-02-11 In distilling a vast literature spanning the rational—irrational divide, this paper offers reflections on why asset bubbles continue to threaten economic stability despite financial markets becoming more informationally-efficient, more complete, and more heavily influenced by sophisticated (i.e. presumably rational) institutional investors. Candidate explanations for bubble persistence—such as limits to learning, frictional limits to arbitrage, and behavioral errors—seem unsatisfactory as they are inconsistent with the aforementioned trends impacting global capital markets. In lieu of the short-term nature of the asset owner—manager relationship, and the momentum bias inherent in financial benchmarks, I argue that the business risk of asset managers acts as strong motivation for institutional herding and ‘rational bubble-riding.’ Two key policy implications follow. First, procyclicality could intensify as institutional assets under management continue to grow. Second, remedial policies should extend beyond the standard suite of macroprudential and monetary measures to include time-invariant policies targeted at the cause (not just symptom) of the problem. Prominent among these should be reforms addressing principal-agent contract design and the implementation of financial benchmarks.

Monetary Policy and Asset Price Bubbles Andrew Joseph Filardo, 2004

Optimal Macroprudential Policy and Asset Price Bubbles Nina Biljanovska, 2019 An asset bubble relaxes collateral constraints and increases borrowing by credit-constrained agents. At the same time, as the bubble deflates when constraints start binding, it amplifies downturns. We show analytically and quantitatively that the macroprudential policy should optimally respond to building asset price bubbles non-monotonically depending on the underlying level of indebtedness. If the level of debt is moderate, policy should accommodate the bubble to reduce the incidence of a binding collateral constraint. If debt is elevated, policy should lean against the bubble more aggressively to mitigate the pecuniary externalities from a deflating bubble when constraints bind.

Bubble Poppers Stephen Kirchner, 2009 Argues that monetary policy should not aim to actively manage asset price cycles. ... Asset price cycles are a normal part of the functioning of financial markets and may have significant economic benefits. These cycles are only harmful when associated with poorly regulated financial systems and government incentives to risk taking. - introduction.

Monetary Policy and Rational Asset Price Bubbles Jordi Galá, National Bureau of Economic Research, 2013 I examine the impact of alternative monetary policy rules on a rational asset price bubble, through the lens of an overlapping generations model with nominal rigidities. A systematic increase in interest rates in response to a growing bubble is shown to enhance the fluctuations in the latter, through its positive effect on bubble growth. The optimal monetary policy seeks to strike a balance between stabilization of the bubble and stabilization of aggregate demand. The paper's main findings call into question the theoretical foundations of the case for leaning against the wind monetary policies.

Monetary Policy, Asset-price Bubble and the Zero Lower Bound Tim Robinson, Andrew Stone, 2005

Agricultural Waste and Residues Anna Aladjadjiyan, 2018-08-29 This book is dedicated to the reuse of waste and residues from the agricultural sector. Plant residues, as well as animal manure and residues from animal breeding, contain useful elements that can be processed for production of fertilizers, compost for soil recultivation, and biofuels. The emerging energy and resources crisis calls for development of sustainable reuse of waste and residues. This book contains eight chapters divided into four sections. The first section contains the introductory chapter from the editor. The second section is related to the preparation of fertilizers and compost for soil amelioration from agricultural residues and waste water. The third section considers the use of agricultural waste for solid biofuels and biogas. The fourth section discusses sustainability and risk assessment related to the use of agricultural waste and residues.

Goldman Sachs Lisa Endlich, 2013-02-20 The history, mystique, and remarkable success of

Goldman Sachs, the world's premier investment bank, are examined in unprecedented depth in this fascinating and authoritative study. Former Goldman Sachs Vice President Lisa Endlich draws on an insider's knowledge and access to all levels of management to bring to life this unique company that has long mystified financial players and pundits. The firm's spectacular ascent is traced in the context of its tenacious grip on its core values. Endlich shows how close client contact, teamwork, focus on long-term profitability rather than short-term opportunism, and the ability to recruit consistently some of the most talented people on Wall Street helped the firm generate a phenomenal \$3 billion in pretax profits in 1997. And she describes in detail the monumental events of 1998 that shook Goldman Sachs and the financial world. Her book documents some of the most stunning accomplishments in modern American finance, as told through the careers of the gifted and insightful men who have led Goldman Sachs. It begins with Marcus Goldman, a German immigrant who in 1869 founded the firm in a lower Manhattan basement. After the turn of the century, we see his son Henry and his son-in-law Sam Sachs develop a full-service bank. Sidney Weinberg, a kid from the streets, was initially hired as an assistant porter and became senior partner in 1930. We watch him as he steers the firm through the aftermath of the Crash and raises the Goldman Sachs name to national prominence. When he leaves in 1969 the firm has a solid-gold reputation and a first-class list of clients. We see his successor, Gus Levy, a trading wizard and in his day the best-known man on Wall Street, urging greater risk, inventing block trading (which revolutionized the exchanges), and psychologically preparing Goldman Sachs for the complex and perilous financial world that was the 1980s. Endlich shows us how co-CEOs John Whitehead and John Weinberg turned the family firm into a highly professional international organization with a culture that was the envy of Wall Street. She shows as well how Steve Friedman and Robert Rubin brought the firm to the pinnacle of investment banking, increased annual profits from \$900 million to \$2.7 billion, and achieved dominance in most of the businesses in which the firm competes internationally. We see how Goldman Sachs weathered both an insider trading scandal and the fallout from its relationship with Robert Maxwell. We are taken to the present day, as Jon Corzine and Hank Paulson lead the firm out of turmoil to face the most important decision ever placed before the partnership--the question of a public sale. For many years the leadership wrestled with the issue behind closed doors. Now, against the backdrop of unforeseen events, we witness the passionate debate that engulfed the entire partnership. A rare and revealing look inside a great institution--the last private partnership on Wall Street--and inside the financial world at its highest levels.

Slow Moving Capital Mark L. Mitchell, 2010 We study three cases in which specialized arbitrageurs lost significant amounts of capital and, as a result, became liquidity demanders rather than providers. The effects on security markets were large and persistent: Prices dropped relative to fundamentals and the rebound took months. While multi-strategy hedge funds who were not capital constrained increased their positions, a large fraction of these funds actually acted as net sellers consistent with the view that information barriers within a firm (not just relative to outside investors) can lead to capital constraints for trading desks with mark-to-market losses. Our findings suggest that real world frictions impede arbitrage capital.

Understanding Financial Crises Franklin Allen, Douglas Gale, 2009-04-02 What causes a financial crisis? Can financial crises be anticipated or even avoided? What can be done to lessen their impact? Should governments and international institutions intervene? Or should financial crises be left to run their course? In the aftermath of the Asian financial crisis, many blamed international institutions, corruption, governments, and flawed macro and microeconomic policies not only for causing the crisis but also unnecessarily lengthening and deepening it. Based on ten years of research, the authors develop a theoretical approach to analyzing financial crises. Beginning with a review of the history of financial crises and providing readers with the basic economic tools needed to understand the literature, the authors construct a series of increasingly sophisticated models. Throughout, the authors guide the reader through the existing theoretical and empirical literature while also building on their own theoretical approach. The text presents the modern theory of intermediation, introduces asset markets and the causes of asset price volatility,

and discusses the interaction of banks and markets. The book also deals with more specialized topics, including optimal financial regulation, bubbles, and financial contagion.

Guidelines for National Waste Management Strategies Mark Hyman, Brandon Turner, Ainhoa Carpintero, 2015 In June 2012 the United Nations Conference on Sustainable Development adopted, as part of the main outcome document, The Future we Want, a call for countries to develop and enforce comprehensive national and local waste management policies, strategies, laws, and regulations. This call was a response to the challenges presented by unsustainable production and consumption, including the clear and unavoidable evidence of that unsustainability in the generation of waste. Increasingly, that challenge will come to be faced most acutely in developing countries. The objective of this guidance document is to help countries respond to that call: to develop and implement national waste management strategies, or, if they already have such strategies, to help them review, revise and update them.

Farm Manures James Claudius Beavers, 1915

Carry Trade ETF Jean W. Rosenthal, Jaan Elias, K. Geert Rouwenhorst, 2008 In 2006 Deutsche Bank (DB) brought a new product to market an exchange traded fund (ETF) based on the carry trade, a strategy of buying and selling currency futures. The Deutsche Bank ETF allowed individual investors to participate in a strategy that previously had been available only through hedge funds or direct purchase of currencies and futures. It was developed at the Deutsche Bank AG New York's Global Currencies & Commodities Group, led by Yale SOM grad Kevin Rich and marketed by PowerShares. The product was launched in September 15, 2006, under the ticker DVB. It traded initially on the American Stock Exchange (AMEX). (As of October 2008 the American Stock Exchange was acquired by NYSE Euronext (NYX) and rebranded as NYSE Alternext).

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