

The list of Publications (partially in French)

Articles

Danthine J.-P. & Kurmann A. (2008). The Macroeconomic Consequences of Reciprocity in Labour Relations. *Scandinavian Journal of Economics*.

Danthine J.-P. & Jin X. (2007). Intangible Capital, Firm Valuation and Asset Pricing. *Economic Theory*, 32, 157-177.

Danthine Jean-Pierre, Mougeot Michel & Brunet Geneviève (2007). La caisse unique n'est pas la potion miracle pour notre système de santé : [interview de Jean-Pierre Danthine et Michel Mougeot]. *Allez Savoir!*, 37-43.

Danthine J.-P. & Kurmann A. (2006). Efficiency wages revisited: The internal reference perspective. *Economics Letters*, 90(2), 278-284.

Danthine J.-P. & Adjaouté K. (2004). Portfolio Diversification: Alive and Well in Euroland. *Applied Financial Economics*, 14, 1225-1231.

Danthine J.-P. & Adjaouté K. (2004). Equity Returns and Integration: Is Europe Changing?. *Oxford Review of Economic Policy*, 20(4), 550-570.

Danthine J.-P., Donaldson J.B., Giannikos C. & Guirguis H. (2004). On the Consequences of State Dependent Preferences for the Pricing of Financial Assets. *Finance Research Letters*, 1(3), 143-153.

Danthine J.-P. & Kurmann A. (2004). Fair Wages in a New Keynesian Model of the Business Cycle. *Review of Economic Dynamics*, 7, 107-142.

Danthine J.-P. & Donaldson J.B. (2002). Labor Relations and Asset Returns. *Review of Economic Studies*, 69(1), 41-64.

Danthine J.-P. & Donaldson J.B. (2002). A Note on NNS Models: Introducing Physical Capital; Avoiding Rationing. *Economic Letters*, 77, 433-437.

Danthine J.-P. & Donaldson J.B. (1999). Non Falsified Expectations and Asset Pricing: the Power of the Peso. *The Economic Journal*, 109, 607-635.

Danthine J.-P., Giavazzi F., von Thadden E.-L. & Vives X. (1999). The Future of European Banking. *Monitoring European Integration* 9, CEPR.

Danthine J.-P. (1998). A la poursuite du Graal : le successeur d'IS-LM est-il identifié ? *L'Actualité économique, Revue d'analyse économique*, 74(4), 607-620.

Danthine J.-P. (1998). Comment on "Business Cycle: Theory, Evidence and Policy

Implications". *Scandinavian Journal of Economics*, 100(1), 239-242.

Danthine J.-P., Donaldson J.B. & Johnsen T. (1998). Productivity Growth, Consumer Confidence and the Business Cycle. *European Economic Review*, 42, 1113-1140.

Danthine J.-P. & Moresi S. (1998). Front-running by Mutual Fund Managers: A Mixed Bag. *European Finance Review*, 2(1), 29-56.

Danthine J.-P. (1997). In Search of a Successor to IS-LM. *Oxford Review of Economic Policy*, 13(3), 135-144.

Livres

Danthine J.P. & Donaldson J. (2005). *Intermediate Financial Theory*. Elsevier Academic Press.

Parties de livre

Danthine J.-P., Donaldson J.B. & Siconolfi P. (2008). Distribution Risk and Equity Returns. In Mehra R. (Ed.), *North Holland Handbook of Finance Series, The Equity Risk Premium*. Elsevier, North Holland, Amsterdam.

Danthine J.-P. (2007). Superneutrality. In Durlauf S. & Blume L. (Eds.), *The New Palgrave Dictionary of Economics*. Palgrave Macmillan.

Danthine J.-P., Adjaouté K. & Isakov D. (2005). Portfolio Diversification in Europe. In Jonung H. & Huizinga L. (Eds.), *The Internationalisation of Asset Ownership in Europe* (pp. 140-172). Cambridge University Press.

Danthine J.-P. & Adjaouté K. (2003). European Financial Integration and Equity Returns: A Theory-Based Assessment. *The Transformation of the European Financial System* (pp. 185-245). Gaspar V. Hartmann O. Sleijpen O.

Danthine J.-P. (2001). Banking : Is Bigger Really Better ?. In Mikdashi Z. (Ed.), *Financial Intermediation in the 21st Century*. Palgrave.

Danthine J.-P. & Donaldson J.B. (2001). Macroeconomic Frictions : What have we learned from the Real Business Cycle research programme ?. In Drèze J. (Ed.), *Advances in Macroeconomic Theory*. Palgrave.

Danthine J.-P., Giavazzi F. & von Thadden E.-L. (2001). The Effect of EMU on Financial Markets : A First Assessment. In Wyplosz C. (Ed.), *EMU: Its Impact on Europe and the World*. Oxford University Press.

Rapports

Danthine J.-P. & Nilles D. (1997). *Conséquences financières pour l'Etat de l'abandon de la couverture privée et semi-privée par les assurés vaudois*. Institut Créa de macroéconomie appliquée, UNIL.

Danthine J.-P., Lambelet J.-C., Joly R., Nilles D. & Tille C. (1992). *Le Canton de Vaud est-il en train de perdre sa substance économique ?*. Institut Créa de macroéconomie appliquée, UNIL.

Cahiers de recherche

Danthine J.-P. & Donaldson J.B. (2008). *Executive Compensation and Stock Options: an Inconvenient Truth* (6890). CEPR - Centre for Economic Policy Research.

Danthine J.-P. & Kurmann A. (2007). *The Business Cycle Implications of reciprocity in Labour Relations* (0743). Université Laval, CIRPEE.

Thèses

Puopolo G. W., Danthine J.-P. (Dir.) (2009). *Essays in equilibrium asset pricing*. Université de Lausanne, Faculté des hautes études commerciales.

Mertens E., Danthine J.-P. (Dir.) (2007). *Three essays on the determinants of output, inflation and interest rates*. Université de Lausanne, Faculté des hautes études commerciales.

Schmid L., Danthine J.-P. (Dir.) (2007). *Financing frictions and the cross section of returns*. Université de Lausanne, Faculté des hautes études commerciales.

Georgiev A., Danthine J.-P. (Dir.) (2006). *Three essays in financial economics: asset pricing, optimal portfolio selection and financial integration*. Université de Lausanne, Faculté des hautes études commerciales.

Kozamernik D., Danthine J.-P. (Dir.) (2006). *Employment risk, unemployment insurance and search strategies: a disaggregated equilibrium approach with application to the Swiss labour market in the 1990-ies*. Université de Lausanne, Faculté des hautes études commerciales.

Jin X., Danthine J.-P. (Dir.) (2005). *Essays on asset pricing and asset allocation*. Université de Lausanne, Faculté des hautes études commerciales.

Dauner Gardiol I., Danthine J.-P. (Dir.) (2004). *Cash or cows? household saving and portfolio choices in developing countries : a case study of Nicaragua*. Université de Lausanne, Faculté

des hautes études commerciales.

Ehling P., Danthine J.-P. (Dir.) (2003). *Asset Pricing and International Finance*. Université de Lausanne, Faculté des hautes études commerciales.