This PDF is a selection from an out-of-print volume from the National Bureau of Economic Research

Volume Title: The Financial Effects of Inflation

Volume Author/Editor: Philip Cagan and Robert E. Lipsey

Volume Publisher: NBER

Volume ISBN: 0-88410-486-9

Volume URL: http://www.nber.org/books/caga78-1

Publication Date: 1978

Chapter Title: Bibliography

Chapter Author: Philip Cagan, Robert E. Lipsey

Chapter URL: http://www.nber.org/chapters/c3880

Chapter pages in book: (p. 79 - 82)

Bibliography

Boskin, Michael J. 1976. "Taxation, Saving, and the Rate of Interest." Journal of Political Economy 86, no. 2 (April), pt. 2, pp. S3-S27.

Cagan, Phillip. 1972. The Channels of Monetary Effects on Interest Rates. New York: NBER.

* ______. 1974a. "Common Stock Values and Inflation—The Historical Record of Many Countries." National Bureau Reports, Supplement 13, March. ______. 1974b. The Hydra-Headed Monster, The Problem of Inflation. Washington, D.C. American Enterprise Institute.

Cargill, Thomas F. 1969. "An Empirical Investigation of the Wage-Lag Hypothesis." American Economic Review LIX, no. 5 (December), pp. 806-16.

Ciccolo, John. J., Jr. 1978. "Money, Equity Values, and Income Tests for Exogeneity." Journal of Money, Credit, and Banking 10, no. 1 (February), pp. 46-64.

Conard, Joseph. 1964. "The Causes and Consequences of Inflation." In Commission on Money and Credit, *Inflation*, *Growth*, and *Employment*, Englewood Cliffs, N.J.: Prentice-Hall.

Davidson, Sidney; Clyde P. Stickney; and Roman L. Weil. 1976. Inflation Accounting: A Guide for the Accountant and the Financial Analyst. New York: McGraw-Hill.

Deaton, Angus. 1977. "Involuntary Saving through Unanticipated Inflation." American Economic Review, December, pp. 899-910.

Fabricant, Solomon. 1976. "Toward Rational Accounting in an Era of Unstable Money, 1936-1976." National Bureau Report 16, December.

_____. 1978. "Accounting for Business Income under Inflation: Current Issues and Views in the United States," Review of Income and Wealth. March.

Fama, Eugene. 1975. "Short-Term Interest Rates as Predictors of Inflation." American Economic Review Vol. LXV, no. 3, (June), pp. 269-82.

^{*}Paper entirely or partly a product of the NBER project on The Effects of Inflation on Financial Markets.

and G. William Schwert. 1977. "Asset Returns and Inflation." Unpublished paper, March. Feldstein, Martin. 1976. "Inflation, Taxes and the Rate of Interest: A Theoretical Analysis," American Economic Review 66, no. 5 (December), pp. 809-20. and Lawrence Summers. 1977. "Is the Rate of Profit Falling?" Brookings Papers on Economic Activity, 1, pp. 211-28. Fisher, Irving. 1930. The Theory of Interest. New York: Macmillan. Friedman, Benjamin M. 1978a. "Who Puts the Inflation Premium into Nominal Interest Rates?" NBER Working Paper 231, January. __. 1978b. "Price Inflation, Portfolio Choice and Nominal Interest Rates." NBER Working Paper 235, January. Friedman, Milton, and Anna J. Schwartz. 1976. "From Gibson to Fisher." Explorations in Economic Research, 3, no. 2 (Spring), pp. 288-91. Gandolfi, Arthur. 1976. "Taxation and the 'Fisher Effect'." Journal of Finance XXXI, no. 5 (December), pp. 1375-86. Goldsmith, Raymond W., and Robert E. Lipsey. 1963. Studies in the National Balance Sheet of the United States, Princeton, N.J.: Princeton University Press, for the NBER. Haberler, Gottfried. 1943. Prosperity and Depression. Geneva: League of

Nations.

Holland, Daniel M., and Stewart C. Myers. 1977. "Trends in Corporate Profitability and Capital Costs." August. Processed.

Howard, David H. 1976. "Personal Saving Behavior in Five Major Industrial Countries." International Finance Discussion Paper No. 90, Board of Governors of the Federal Reserve System.

Kessel, Reuben A., and Arman A. Alchian. 1960. "The Meaning and Validity of the Inflation-Induced Lag of Wages Behind Prices." American Economic Review. L, no. 1 (March), pp. 43-66.

____. 1962. "Effects of Inflation." Journal of Political Economy LXX, no. 6 (December), pp. 521-37.

Keynes, John Maynard. 1923. A Tract on Monetary Reform. London: Macmillan.

Klein, Benjamin. 1974. "Competitive Interest Payments on Bank Deposits and the Long-Run Demand for Money." American Economic Review LXIV, no. 6, (December), pp. 931-49.

. 1975. "Our New Monetary Standard: The Measurement and Effects of Price Uncertainty, 1880-1973." Economic Inquiry, December, pp. 461-84.

Kopcke, Richard W. 1976. "Current Accounting Practices and Proposals for Reform." New England Economic Review, Federal Reserve Bank of Boston, September-October, pp. 3-29.

. 1977. "U.S. Household Sector Demand for Liquid Financial Assets, 1959-1970." Journal of Monetary Economics, October, pp. 409-41.

1978. "The Decline in Corporate Profitability," New England Bank Review, Federal Reserve Bank of Boston, May-June, pp. 36-60.

Lintner, John. 1969. "The Aggregation of Investors' Diverse Judgments and Preferences in Purely Competitive Security Markets." Journal of Financial and Quantitative Analysis, December, pp. 347-400.

*_____. 1973. "Inflation and Common Stock Prices in a Cyclical Context." 53d Annual Report of the National Bureau of Economic Research, September, pp. 23-36. _ . 1975. "Inflation and Security Returns." Journal of Finance XXX. no. 2, pp. 259-80. * _____. 1976, "Interest Rate Expectations and Optimal Forward Commitments for Institutional Investors." Explorations in Economic Research, 3, no. 4 (Fall), pp. 445-520. * _____; Thomas R. Piper; and Peter Fortune. 1978. "Forward Commitment Decisions of Life Insurance Companies, for Investments in Bonds and Mortgages." Explorations in Economic Research 4, no. 5, forthcoming. Logue, Dennis E., and Thomas D. Willett. 1976. "A Note on the Relation Between the Rate and Variability of Inflation." Economica 43 (May), pp. 151-Malkiel, Burton. 1977. "Reports of the Death of Common Stocks are Exaggerated." Fortune, November, pp. 156-69. and George von Furstenberg. 1977. "Financial Analysis in an Inflationary Environment." Journal of Finance XXXII, no. 2 (May), pp. 575-88. Moore, Geoffrey H. 1973. "New Work on Business Cycles." 53d Annual Report of the National Bureau of Economic Research, September, pp. 14-22. Munnell, Alma A. 1978. "Are Private Pensions Doomed?" New England Bank Review (Federal Reserve Bank of Boston), March-April, pp. 5-20. Okun, Arthur M. 1971. "The Mirage of Steady Inflation." Brookings Papers on Economic Activity, 2, pp. 485-98. Petersen, John E. 1971. "Response of State and Local Governments to Varying Credit Conditions." Federal Reserve Bulletin, March, pp. 109-32. *Piper. Thomas R. 1976. "Income Participations on Mortgage Loans by Major Financial Institutions, 1966-1974." Explorations in Economic Research 3, no. 4 (Winter), pp. 521-63. *____ and Jaspar H. Arnold. 1977, "Warrants and Convertible Debt as Financing Vehicles in the Private Placement Markets." Explorations in Economic Research, 4, no. 2 (Spring), pp. 277-302. *Sargent, Thomas J. 1973a. "Rational Expectations, the Real Rate of Interest, and the Natural Rate of Unemployment." Brookings Papers on Economic Activity, 2, pp. 429-72. *_____. 1973b, "Interest Rates and Prices in the Long Run." Journal of Money, Credit, and Banking V, no. 1, pt. II (February), pp. 385-449. *_____ . 1973c, "The Fundamental Determinants of the Interest Rate: A Comment." Review of Economics and Statistics LV, no. 3 (August), pp. 391-93. __ . 1976. "Interest Rates and Expected Inflation: A Selective Summary of Recent Research." Explorations in Economic Research 3, no. 3 (Summer), pp. 303-25. *____ and Neil Wallace. 1973. "Rational Expectations and the Dynamics of Hyperinflations." International Economic Review 14, no. 2 (June), p. 328-50.

^{*}Paper entirely or partly a product of the NBER project on The Effects of Inflation on Financial Markets.

Shoven, John B., and Jeremy I. Bulow. 1975. "Inflation Accounting and Nonfinancial Corporate Profits: Physical Assets." *Brookings Papers on Economic Activity*, 3, pp. 557-98.

_____. 1976. "Inflation Accounting and Nonfinancial Corporate Profits: Financial Assets and Liabilities." Brookings Papers on Economic Activity, 1, pp. 15-57.

Silber, William L. 1970. Portfolio Behavior of Financial Institutions. New York: Holt, Rinehart, and Winston.

Springer, William L. 1977. "Consumer Spending and the Rate of Inflation." Review of Economics and Statistics LIX, no. 3 (August), pp. 299-306.

*Taylor, Lester. 1974. "Price Expectations and Households' Demand for Financial Assets." Explorations in Economic Research 1, no. 2 (Fall), pp. 258-339.

Tobin, James. 1963. "An Essay on Principles of Debt Management." In Commission on Money and Credit, Fiscal and Debt Management Policies. Englewood Cliffs, N.J.: Prentice-Hall.

_____. 1969. "A General Equilibrium Approach to Monetary Theory." Journal of Money, Credit, and Banking I, no. 1 (February), pp. 15-29.

. 1977. "Asset Markets and the Cost of Capital" in Bela Balassa and Richard Nelson, Eds, Economic Progress, Private Values, and Public Policy, Amsterdam, North Holland.

Vining, Daniel R., Jr., and Thomas C. Elwertowski. 1976. "The Relationship between Relative Prices and the General Price Level." *American Economic Review* 66, no. 4 (September): 699-708.

*Wachtel, Paul. 1977, "Inflation, Uncertainty, and Saving Behavior." Explorations in Economic Research 4, no. 4 (Fall), pp. 558-78.

Wachter, Michael. 1976. "The Changing Cyclical Responsiveness of Wage Inflation." Brookings Papers on Economic Activity, 1, pp. 115-59.

Williams, John Burr. 1938. The Theory of Investment Value. Cambridge: Harvard University Press.

^{*}Paper entirely or partly a product of the NBER project on The Effects of Inflation on Financial Markets.