Our Last 3 Weeks

1. The GARCH estimation project is due on January 23.
2. Over the next three weeks we will look at empirical work in options. Here are the papers that we will cover directly:
   (a) January 23
      - Lamoureux and Lastrapes *RFS* 1993.
      - Rubinstein *JF* 1994.
      - Jackwerth and Rubinstein *JF* 1996.
      - Buraschi and Jackwerth *RFS* 2001.
      - Bakshi, Kapadia, and Madan *RFS* 2003.

   (b) January 30
      - Coval and Shumway *JF* 2001.
      - Bakshi and Kapadia *RFS* 2003.
      - Broadie, Chernov, and Johannes *RFS* 2009.
      - Constantinides, Jackwerth, and Perrakis *RFS* 2009.
      - Constantinides, Czerwonko, Jackwerth, and Perrakis *JF* 2011.

   (c) February 6 a)
      - Branger and Schlag *JFQA* 2008.
      - Bertsimas, Kogan, and Lo *JFE* 2000.

   (d) February 6 b)
      - Gromb and Vayanos 2010 Survey.
      - Pan and Poteshman *RFS* 2006.
      - Gârleanu, Pedersen and Poteshman *RFS* 2009.
      - Pan and Poteshman *RFS* 2006.
      - Frazzini and Pedersen 2011 WP.
3. Your second project is a small-scale replication / updating involving options data of any of the papers in this list. This is due on February 13.