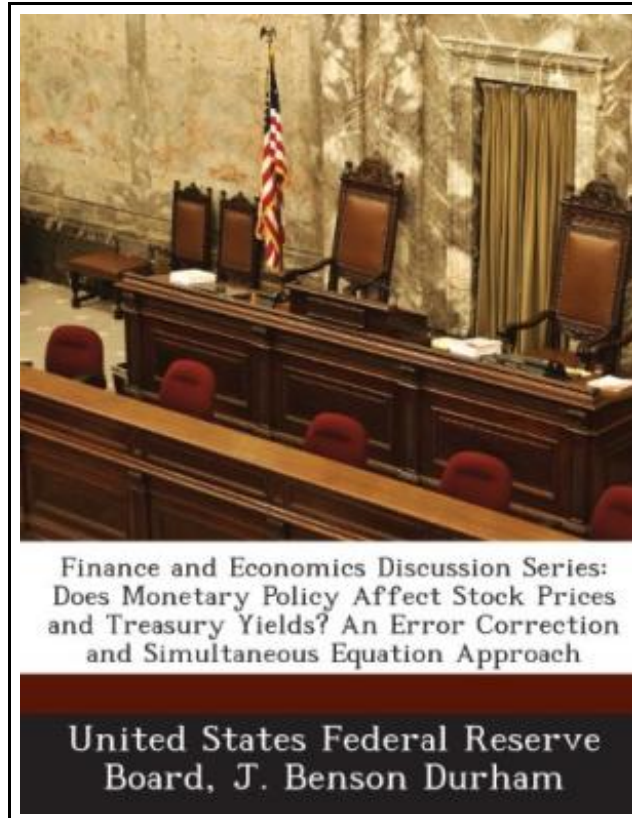


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Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This study pursues two addenda to the practitioner and academic on the effect of monetary policy on asset prices. 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 to 2002: Q3, two-stage least squares (2SLS) regressions suggest that changes in the exogenous component of the federal funds rate affect changes in Treasury yields but not stock returns, ceteris paribus. However, this result is sensitive to alternative proxies for the stance of monetary policy. Also, little evidence suggests that monetary policy responds to the exogenous components of changes in financial asset price.



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