

Bibliografia

- Angeletos, G.M. e A. Pavan, (2007), “Policy with Dispersed Information”, MIT, mimeo.
- Aoki, K., (2001). “Optimal monetary policy responses to relative-price changes”, *Journal of Monetary Economics*, vol. 48(1), pp. 55-80.
- Balke, N. e M. Wynne, (2007). “The Relative Price Effects of Monetary Shocks”, *Journal of Macroeconomics*, vol. 29(1), pp. 19-36.
- Ball, L. e D. Croushore (2003). “Expectations and the Effects of Monetary Policy”, *Journal of Money, Credit and Banking*, vol. 35(4), pp. 473-484.
- Barth, M. e V. Ramey (2001). “The Cost Channel of Monetary Transmission”, *NBER Macroeconomics Annual*, Vol. 16, pp. 199-240.
- Benigno, P., (2004). “Optimal monetary policy in a currency area”, *Journal of International Economics*, vol. 63(2), pp. 293-320.
- Bernanke, B. e I. Mihov (1998), “Measuring Monetary Policy”, *The Quarterly Journal of Economics*, vol. 113(3), pp. 869-902.
- Bevilaqua, A., M. Mesquita e A. Minella (2007). “Brazil: taming Inflation Expectations”, *Central Bank of Brazil Working Paper Series*, no. 129.
- Bils, M. e P. Klenow, (2004). “Some Evidence on the Importance of Sticky Prices”, *Journal of Political Economy*, vol. 112, pp. 947-985.
- Bils, M., P.Klenow e O. Kryvtsov, (2003). “Sticky Prices and Monetary Policy Shocks”, *Federal Reserve Bank of Minneapolis Quarterly Review*, vol. 27(1), pp. 2-9.
- Blanchard, O. (1984). “The Lucas Critique and the Volcker Deflation”, *The American Economic Review*, vol. 74(2), pp. 211-215.
- Blinder, A. S. (1999). “Central Bank credibility: Why do we care? How do we build it?”, *NBER Working Paper Series*, n. 7161.

- Bogdanski, J., P. Freitas, I. Goldfajn e A. Tombini, (2001). "Inflation Targeting in Brazil: Shocks, Backward-Looking Prices, and IMF Conditionality", *Central Bank of Brazil Working Paper Series*, no. 24.
- Boivin, J., M. Giannoni e I. Mihov (2007). "Sticky Prices and Monetary Policy: Evidence from Disaggregated U.S. Data", *NBER Working Paper Series*, n. 12824.
- Carroll, C., (2003). "Macroeconomic Expectations of Households and Professional Forecasters", *The Quarterly Journal of Economics*, vol. 118(1), pp. 269-298.
- Carvalho, C., (2006). "Heterogeneity in Price Stickiness and the Real Effects of Monetary Shocks", *Frontiers of Macroeconomics*, vol. 2(1).
- Carvalho, F. e Bugarin, M., (2006). "Inflation Expectations in Latin America". *Economía (Washington)*, v. 2006, pp. 101-145.
- Casella, G. e R. Berger, (2004). "Statistical Inference", Second Edition, Duxbury, CA, US.
- Cecchetti, S. e S. Krause, (2002). "Central bank structure, policy efficiency and macroeconomic performance: exploring empirical relationships", *Federal Reserve Bank of St. Louis Economic Review*, vol. 84(4), pp. 47-59.
- Cerisola, M. e Gelos, R., (2005). "What Drives Inflation Expectations in Brazil?: An Empirical Analysis", *IMF Working Paper Series*, n. 05/109.
- Christiano, L., M. Eichenbaum e C. Evans, (1999). "Monetary Policy Shocks: what have we learned and to what end?", *Handbook of Macroeconomics*, eds. J.B. Taylor and M. Woodford, Amsterdam: Elsevier, pp. 65-148.
- Coibion, O., (2005). "Empirical Evidence on the Sticky Information Phillips Curve". University of Michigan, mimeo.
- Curtin, R., (2005). "Inflation Expectations: Theoretical Models and Empirical Tests", *National Bank of Poland Series*, mimeo.
- Döpke, J., Dovern, J., Fritsche, U. e Slacalek, J., 2003. "Sticky Information Phillips Curves: European Evidence", *German Institute for Economic Research Discussion Papers*, n. 615.
- Döpke, J., Dovern, J., Fritsche, U. e Slacalek, J., 2005. "European Inflation Expectations Dynamics", *Deutsche Bundesbank Discussion Paper, Series 1: Economic Studies*, n.37.

Dupor, B. and T. Tsuruga (2005), “Sticky Information: The Impact of Different Information Updating Assumptions”, *Journal of Money, Credit and Banking*, forthcoming.

Easaw, J. e A. Ghoshray, (2003). “Households Forming Expectations In The US And UK: Who Is Learning From Whom?” Royal Economic Society Annual Conference 2004, vol. 28, Royal Economic Society.

Fernandes, M. e J. Toro, (2005). “O mecanismo de transmissão monetária na Economia Brasileira Pós-Plano Real”, *Revista Brasileira de Economia*, vol. 59(1), pp.

Fraga, A., I. Goldfjan e A. Minella, (2003). “Inflation Targeting in Emerging Market Economies,” *NBER Working Paper Series*, No.10019.

Gabaix, X., D. Laibson, G. Moloche e S. Weinberg, (2006). “Information Acquisition: Experimental Analysis of a Boundedly Rational Model”, *The American Economic Review*, vol. 96(4), pp. 1043-1068.

Gantmacher, F., (2005), “Applications of the Theory of Matrices”, Dover Publications.

Lowenkron, A. e M. Garcia, (2007). “Monetary policy credibility and inflation risk premium: a model with application to Brazilian data”, Departamento de Economia – PUC-Rio, Texto para discussão n. 543.

Gorodnichenko, Y., (2006), “Monetary Policy and Forecast Dispersion: a test of the sticky information model”, University of Michigan, mimeo.

Hansen, L., T. Sargent, G. Turmuhambetova e N. Williams, (2006). “Robust Control and Model misspecification”, *Journal of Economic Theory*, vol. 128(1), pp. 45-90.

Hardouvelis, A. e W. Barnhart, (1989). “The evolution of federal reserve credibility: 1978-1984”, *The Review of Economics and Statistics*, vol. 71(3), pp. 385–393.

Keane, M. e D. Runkle, (1990). “Testing the rationality of Price Forecasts: New Evidence from Panel Data”, *The American Economic Review*, vol. 80(4), pp. 714-735.

Khan, H. e Z. Zhu, (2006). “Estimates of the Sticky Information Phillips Curve for the United States”, *Journal of Money, Credit and Banking*, vol. 38(1), pp. 195-207.

- Korenok, O., 2004. "Empirical Comparison of Sticky Price and Sticky Information Models". Department of Economics, Rutgers University. Mimeo.
- Kydland, F. e E. Prescott, (1977). "Rules Rather than Discretion: the Inconsistency of Optimal Plans", *The Journal of Political Economy*, vol. 85(3), pp. 473-492.
- Lovell, M., (1986). "Test of the rational expectations hypothesis", *The American Economic Review*, vol. 76(1), pp. 110-124.
- Lubik, T. e F. Schorfheide (2005), "A Bayesian Look at New Open Economy Macroeconomics", *Working paper for 2005 NBER Macroannual*.
- Lucas, R., (1972). "Expectations and the neutrality of money," *Journal of Economic Theory*, vol. 4(2), pp 103-124.
- Lucas, R., (1973). "Some International Evidence on Output-Inflation Tradeoffs", *The American Economic Review*, vol. 63(3), pp. 326-334.
- Mankiw, N. e R. Reis, (2002). "Sticky Information vs. Sticky Prices: A Proposal to Replace the New Keynesian Phillips Curve", *The Quarterly Journal of Economics*, vol. 117 (4), pp. 1295-1328.
- Mankiw, N., R. Reis e J. Wolfers, (2004). "Disagreement about Inflation Expectations", *NBER Working paper Series*, No 9796.
- Marques, A., P. Fachada e D. Cavalcanti, (2003). "Sistema Banco Central de Expectativas de Mercado", *Notas Técnicas do Banco Central do Brasil*, n. 36.
- Mendonça, H. e G. Souza (2007), "Credibilidade do Regime de metas para inflação no Brasil", *Pesquisa e Planejamento Econômico*, vol. 37(2), pp. 247-282.
- Minella, A., "Monetary Policy and Inflation in Brazil (1975 – 2000): A VAR Estimation", *Revista Brasileira de Economia*, vol. 57(3), pp. 605-635.
- Minella, A., P. Freitas, I. Goldfajn e M. Muinhos, (2003), "Inflation Targeting in Brazil: Constructing Credibility under Exchange Rate Volatility", *Journal of International Money and Finance*, vol. 22(7), pp. 1015-1040.
- Monetary Policy", *NBER Working Paper Series*, n. 5344.
- Morris, S. e H. Shin, (2006). "Inertia of forward-looking Expectations", *The American Economic Review Papers & Proceedings*, vol. 96(2), pp. 152-157.
- Muth, J., (1961). "Rational Expectations and the Theory of Price Movements", *Econometrica*, vol. 29(3), pp. 315-335.
- Nahon, B e R. Meurer, (2005). "A Relação entre a Credibilidade do Banco Central e a Inflação no Brasil do Regime de Metas Inflacionárias". In: Encontro de

Economia da Região Sul -, 8, Porto Alegre, 22-23/09/2005: ANPEC-Sul. Anais eletrônicos. Disponível em <http://www.ppge.ufrgs.br/anpecsul2005/artigos/area2-01.pdf>.

Nunes, R., (2006). “On the epidemiological microfoundations of sticky information”, Universitat Pompeu Fabra, mimeo.

Orphanides, A. e J. Williams, (2006). “Imperfect Knowledge, Inflation Expectations, and Monetary Policy”, *NBER Working Paper Series*, n. 9884.

Phelps, E. (1970), "Introduction: The New Microeconomics in Employment and Inflation Theory", in "Microeconomic Foundations of Employment and Inflation Theory", New York: Norton.

Razzak, W. (2001). “Are inflation-targeting regimes credible? Econometric evidence”, *Reserve Bank of New Zealand Working Paper*.

Reis, R. (2006), “Inattentive Consumers”, *Journal of Monetary Economics*, vol. 53(8), pp. 1761-1800.

Reis, R. (2006), “Inattentive Producers”, *Review of Economic Studies*, vol. 73(3), pp. 793-821.

Romer, C. e D. Romer (2004), “A new measure of monetary shocks: derivation and implications”, *The American Economic Review*, vol. 94(4), pp. 1055-1084.

Ross, S., J. Jaffe e R. Westerfield, (2005), *Corporate Finance*, 5a. edição, Irwin, Chicago IL, EUA.

Sargent, T. (1982). “The ends of four big inflations”. In Hall, R., editor, *Inflation: Causes and Effects*. University of Chicago Press, Chicago.

Saud, P., (2007). “Estudando Flutuações da Potência da Política Monetária”, Dissertação de Mestrado. Departamento de Economia, Pontifícia Universidade Católica do Rio de Janeiro. 66 pp.

Sent, E., (1997). “Sargent versus Simon: Bounded rationality unbound”, *Cambridge Journal of Economics*, vol. 21(3), pp. 323-338.

Série Relatórios Metodológicos (2005), “Sistema Nacional de Índices de Preços ao Consumidor – Estruturas de Pronderação a partir da Pesquisa de Orçamentos Familiares (2002-2003)”, vol. 34. IBGE.

Sicsú, J. (2002) “Expectativas Inflacionárias no Regime de Metas de Inflação: uma análise preliminar do caso brasileiro”. *Economia Aplicada*, v. 6, nº.4, 703-711.

- Simon, H., (1991). “Models of my Life”, Basic Books, Inc., New York, NY, 1991, 416 p.
- Sims, C., 2003. “Implications of rational inattention”, *Journal of Monetary Economics*, vol. 50(3), pp. 665-690.
- Svensson, L. (1993). “The simplest test of inflation target credibility”, *NBER Working Paper Series*, n.4604.
- Teles, V. e J. Nemoto, (2005). “O Regime de metas de inflação no Brasil é crível”, *Revista Brasileira de Economia*, vol. 59(3), pp. 483-505.
- Woodford, M. (2007), “Forecast Targeting as a Monetary Policy Strategy: Policy Rules in Practice”, artigo apresentado na conferência “John Taylor's Contributions to Monetary Theory and Policy”, Federal Reserve Bank of Dallas, October 12-13, 2007.