

Referências bibliográficas

Ang, A., Piazzesi, M., 2003. A No-Arbitrage Vector Autoregression of Term Structure Dynamics with Macroeconomic and Latent Variables. *Journal of Monetary Economics* 50 (4), 745-787.

Bernanke, B., Gertler, M., Watson, M., Systematic Monetary Policy and the Effect of Oil Price Shocks. Working Paper. C.V. Starr Center of applied economics, New York University 25 (97).

Boender, G.C.E., van Aalst, P., Heemskerk, F. Modelling and Management of Assets and Liabilities of Pension Plans in the Netherlands. *Worldwide Assets and Liability Modeling* 10.

Campbell, J.Y., 1998. Some Lessons From the Yield Curve. *Journal of Economic Perspectives*, American Economic Association 9 (3), 129 – 152.

Clarida, R., Gali, J., Mark, G., 1998. Monetary Policy Rules in Practice: Some International Evidence. *European Economic Review* XLII, 1033 – 1068.

Clarida, R., Gali, J., Gertler, M., 1999. The Science of Monetary Policy: A New Keynesian Perspective. *Journal of Economic Literature*, American Economic Association 37 (4), 1661 – 1707.

Cochrane, J.H., Piazzesi, M., 2005. Bond Risk Premia, *American Economic Review*. American Economic Association 95 (1), 138 – 160.

Dert, C., A Dynamic Model for Asset and Liability Management for Defined Benefit Pension Funds. *Worldwide Asset and Liability Modeling* 10.

Diebold, F.X., Rudebusch, G.D., Aruoba, S., 2006. The Macroeconomy and the Yield Curve: A Dynamic Latent factor Approach. *Journal of Econometrics* 127 (1-2), 309 – 338.

Diebold, F.X., Li, C., 2006. Forecasting the Term Structure of Government Bond Yields. *Journal of Econometrics* 130, 337 – 364.

Evans, C., Marshall, D.A., 1998. Monetary Policy and Term Structure of Nominal Interest rates: Evidence and Theory. *Carnegie-Rochester Conference Series on Public Policy* 49, 53-111.

Gordon, D.B., Leeper, E.M., 1994. The Dynamic Impact of Monetary Policy: An Exercise in Tentative Identification. *Journal of Political Economy* 102 (6), 1228 – 1247.

Hall, A., Anderson, H.M., Granger, C.W.J., A Cointegration Analysis of Treasury Bill Yields, *Review of Economics and Statistics* 74 (1).

Taylor, J.B., 1993. Discretion versus Policy Rules in Practice. *Carnegie-Rochester Conference Series on Public Policy* 39, 195-214.

Vereda, L., Lopes, H., Fukuda, R., 2007. Estimating VAR Models for the Term Structure of Interest Rates, *Insurance: Mathematics and Economics*.

Wooldridge, Jeffrey, 1998. *Introductory Econometrics, A Modern Approach*, South-Western College Publishing.