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Abstract. We study equity price volatility in general equilibrium with news shocks about future productivity and monetary policy. As West (1988) shows, in a partial equilibrium present discounted value model, news about the future cash flow reduces asset price volatility.

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New Shocks and Asset Price Volatility in General Equilibrium Akito Matsumoto; Pietro Cova; Massimiliano Pisani; Alessandro Reucci WP/11/110

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Matsumoto, Cova, Pisaniz, and Reucci (2010) argue that the high volatility of asset prices in the data may be a result of news shocks to fundamentals. They show that introducing news shocks to a

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This is because, in general equilibrium, the asset cash flow itself may be affected by the introduction of news shocks. In addition, we show that neglecting to account for policy news shocks (e.g., policy announcements) can potentially bias empirical estimates of the impact of monetary policy shocks on asset prices.

News shocks and asset price volatility in general equilibrium

News shocks and asset price volatility in general equilibrium Akito Matsumoto a, n , Pietro Cova b , Massimiliano Pisani b , Alessandro Rebucci c a International Monetary Fund, 700 19th St. N.W., Washington, DC 20431, USA