1. Information Basics

(a) The value of information

i. Expected Utility Models

Papers


ii. Kreps-Porteus and Epstein-Zin, Weil Preferences

Papers


iii. The Social Value of Information

Papers


(b) Generalities

Paper


2. Rational Expectations

Papers


3. Adverse Selection and Signaling Equilibria

Papers


4. Moral Hazard, Managerial Incentives and “Bonding” Equilibria

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5. Dynamic Models with Asymmetric Information

Papers


6. Auctions

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7. Recent Papers in Information in Financial Markets

Papers


