



Universität
Basel

Research Project

Term Structure of Interest Rates

Project funded by own resources

Project title Term Structure of Interest Rates

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Organisation / Research unit

Departement Wirtschaftswissenschaften / Finanzmärkte (Lengwiler)

Project start 01.01.2004

Probable end 31.12.2030

Status Active

Interest rates are relevant for almost all investment decisions in an economy. Because of this, interest rates are also the preferred channel through which monetary policy affects the business cycle. Because interest rates of different maturities are affected by many decision makers, these data contains a wealth of useful information about the underlying economy and the shocks it experiences. The aim of this project is to understand the term structure of interest rates and its dynamics, and to extract and interpret the information it contains.

Keywords yield curve, monetary policy, equilibrium

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Add publication

Published results

109313, Lengwiler, Y, Heterogeneous patience and the term structure of real interest rates, 0002-8282, American economic review, Publication: JournalArticle (Originalarbeit in einer wissenschaftlichen Zeitschrift)

238487, Lengwiler, Yvan; Lenz, Carlos, Intelligible factors for the yield curve, 0304-4076, Journal of Econometrics, Publication: JournalArticle (Originalarbeit in einer wissenschaftlichen Zeitschrift)

109314, Lengwiler, Yvan, Microfoundations of financial economics : an introduction to general equilibrium asset pricing, 0-691-11315-7, Publication: Authored Book (Verfasser eines eigenständigen Buches)

Add documents

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