



American Economic Review

ISSN 0002-8282 (Print) | ISSN 1944-7981 (Online)

≡ Menu

The Fed and Interest Rates - A High-Frequency Identification

John H. Cochrane

Monika Piazzesi

AMERICAN ECONOMIC REVIEW
VOL. 92, NO. 2, MAY 2002
(pp. 90–95)

Download Full Text PDF

Article Information

Citation

Cochrane, John, H., and Monika Piazzesi. 2002. "The Fed and Interest Rates - A High-Frequency Identification." *American Economic Review* 92 (2): 90–95.

DOI: 10.1257/000282802320189069

This website uses cookies.

By clicking the "Accept" button or continuing to browse our site, you agree to first-party and session-only cookies being stored on your device to enhance site navigation and analyze site performance and traffic. For more information on our use of cookies, please see our [Privacy Policy](#).

Accept

EL Classification

E58 Central Banks and Their Policies

E52 Monetary Policy

[Terms of Use](#)

[Privacy Policy](#)

Copyright 2025 American Economic Association. All rights reserved.

This website uses cookies.

By clicking the "Accept" button or continuing to browse our site, you agree to first-party and session-only cookies being stored on your device to enhance site navigation and analyze site performance and traffic. For more information on our use of cookies, please see our [Privacy Policy](#).

Accept