

THE UNIVERSITY OF CHICAGO

**RECOVERING EXPECTATIONS OF CONSUMPTION GROWTH
FROM AN EQUILIBRIUM MODEL OF THE
TERM STRUCTURE OF INTEREST RATES**

**A DISSERTATION SUBMITTED TO
THE FACULTY OF THE GRADUATE SCHOOL OF BUSINESS
IN CANDIDACY FOR THE DEGREE OF
DOCTOR OF PHILOSOPHY**

**BY
CAMPBELL R. HARVEY**

**CHICAGO, ILLINOIS
DECEMBER, 1986**