

Forthcoming Articles

Overnight Returns and Firm-Specific Investor Sentiment

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Investment Cash Flow Sensitivity: Fact or Fiction?

Şenay Ağca and Abon Mozumdar

Regulatory Sanctions and Reputational Damage in Financial Markets

John Armour, Colin Mayer, and Andrea Polo

Time-Disaggregated Dividend-Price Ratio and Dividend Growth Predictability in Large Equity Markets

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Unknown Unknowns: Uncertainty About Risk and Stock Returns

Guido Baltussen, Sjoerd van Bekkum, and Bart van der Grient

Executive Overconfidence and Securities Class Actions

Suman Banerjee, Mark Humphery-Jenner, Vikram Nanda, and Mandy Tham

Bid Resistance by Takeover Targets: Managerial Bargaining or Bad Faith?

Thomas W. Bates and David A. Becher

Why Has the Value of Cash Increased Over Time?

Thomas W. Bates, Ching-Hung Chang, and Jianxin Daniel Chi

Banks' Internal Capital Markets and Deposit Rates

Itzhak Ben-David, Ajay Palvia, and Chester Spatt

What Explains the Difference in Leverage between Banks and Non-Banks?

Tobias Berg and Jasmin Gider

Did Saving Wall Street Really Save Main Street? The Real Effects of TARP on Local Economic Conditions

Allen N. Berger and Raluca A. Roman

DRIPs and the Dividend Pay Date Effect

Henk Berkman and Paul D. Koch

A Multivariate Model of Strategic Asset Allocation with Longevity Risk

Emilio Bisetti, Carlo A. Favero, Giacomo Nocera, and Claudio Tebaldi

New Evidence on Mutual Fund Performance: A Comparison of Alternative Bootstrap Methods

David Blake, Tristan Caulfield, Christos Ioannidis, and Ian Tonks

Are Ratings the Worst Form of Credit Assessment Except for All the Others?

Andreas Blöchlinger and Markus Leippold

Short Covering Trades

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Long-Term versus Short-Term Contingencies in Asset Allocation

Mahmoud Botshekan and André Lucas

Market Reaction to Bank Liquidity Regulation

Brunella Bruno, Enrico Onali, and Klaus Schaeck

Staying on Top of the Curve: A Cascade Model of Term Structure Dynamics

Laurent E. Calvet, Adlai J. Fisher, and Liuren Wu

Leverage Effect, Volatility Feedback, and Self-Exciting Market Disruptions

Peter Carr and Liuren Wu

The Effect of Monitoring on CEO Compensation in a Matching Equilibrium

Pierre Chaigneau and Nicolas Sahuguet

The Performance of Short-Term Institutional Trades

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Stock Liquidity and Stock Price Crash Risk

Xin Chang, Yangyang Chen, and Leon Zolotoy

Product Market Characteristics and the Choice between IPOs and Acquisitions

Thomas Chemmanur, Jie He, Shan He, and Debarshi Nandy

Do Antitakeover Provisions Spur Corporate Innovation? A Regression Discontinuity Analysis

Thomas Chemmanur and Xuan Tian

Hedge Funds: The Good, the Bad, and the Lucky

Yong Chen, Michael Cliff, and Haibei Zhao

Crash Risk in Currency Returns

Mikhail Chernov, Jeremy Graveline, and Irina Zviadadze

Mutual Fund Performance Evaluation and Best Clientele

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Investor Attrition and Fund Flows in Mutual Funds

Susan E. K. Christoffersen and Haoyu Xu

Political Uncertainty and IPO Activity: Evidence from U.S. Gubernatorial Elections

Gonul Colak, Art Durnev, and Yiming Qian

Passive versus Active Fund Performance: Do Index Funds Have Skill?

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Douglas Cumming, Bruce Haslem, and April Knill

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Right on Schedule: CEO Option Grants and Opportunism

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The Scarcity Value of Treasury Collateral: Repo Market Effects of Security-Specific Supply and Demand Factors

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Tips from TIPS: The Informational Content of Treasury Inflation-Protected Security Prices

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Liquidity Constraints and Credit Card Delinquency: Evidence from Raising Minimum Payments

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The Liquidity Effects of Official Bond Market Intervention

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Price Pressure and Overnight Seasoned Equity Offerings

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High Frequency Quoting: Short-Term Volatility in Bids and Offers

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Risk Premium Information from Treasury Bill Yields

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Individual Investors' Dividend Taxes and Corporate Payout Policies

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The Anatomy of a Credit Supply Shock: Evidence from an Internal Credit Market

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Equity Volatility Term Structures and the Cross Section of Option Returns

Aurelio Vasquez

McGraw-Hill Education

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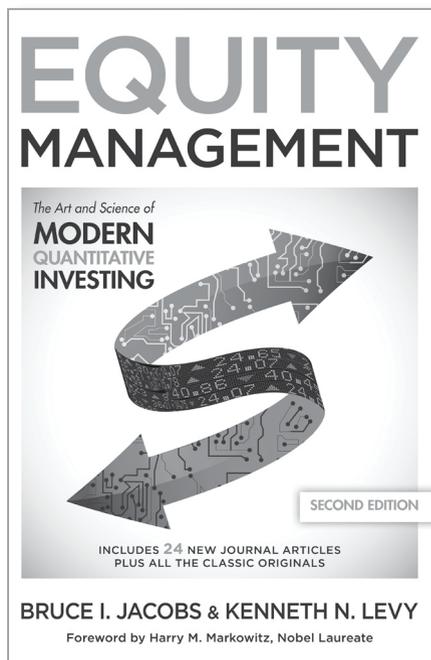
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