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SCHOOL OF ACCOUNTING AND FINANCE

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Forthcoming Articles

Do Behavioral Biases Vary Across Individuals? Evidence from Individual Level 401(K) Data
Julie R. Agnew

Stealth-Trading in Options Markets
Amber Anand and Sugato Chakravarty

Is IPO Underperformance a Peso Problem?
Andrew Ang, Li Gu, and Yael V. Hochberg

The Determinants of Capital Structure: Capital Market Oriented versus Bank Oriented Institutions
Antonios Antoniou, Yilmaz Guney, and Krishna Paudyal

IPO Pricing with Bookbuilding and a When-Issued Market
Wolfgang Aussenegg, Pegaret Pichler, and Alex Stomper

Idiosyncratic Volatility and the Cross-Section of Expected Returns
Turan G. Bali and Nusret Cakici

Stock Market Liquidity and Firm Dividend Policy
Suman Banerjee, Vladimir A. Gatchev, and Paul A. Spindt

Are Bank Loans Special? Evidence on the Post-Announcement Performance of Bank Borrowers
Matthew T. Billett, Mark J. Flannery, and Jon A. Garfinkel

The Role of Underwriter-Investor Relationships in the IPO Process
Murat M. Binay, Vladimir A. Gatchev, and Christo A. Pirinsky

Do Institutions Receive Favorable Allocations in IPOs with Better Long Run Returns?
Beatrice Boehmer, Ekkehart Boehmer, and Raymond P. H. Fishe

The Impact of Overnight Periods on Option Pricing
Mark-Jan Boes, Feike C. Drost, and Bas J. M. Werker

Mutual Fund Attributes and Investor Behavior
Nicolas P. B. Bollen

Tick Size and Institutional Trading Costs: Evidence from Mutual Funds
Nicolas P. B. Bollen and Jeffrey A. Busse

A Binomial Lattice Method for Pricing Corporate Debt and Modeling Chapter 11 Proceedings
Mark Broadie and Özgür Kaya

Characterizing World Market Integration through Time
Francesca Carrieri, Vihang Errunza, and Ked Hogan

Do Market Timing Hedge Funds Time the Market?
Yong Chen and Bing Liang

The Value of Outside Directors: Evidence from Corporate Governance Reform in Korea
Jongmoo Jay Choi, Sae Woon Park, and Sean Sehyun Yoo

Generalized Analytical Upper Bounds for American Option Prices
San-Lin Chung and Hsieh-Chung Chang

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Sean Cleary, Paul Povel, and Michael Raith

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Jay Dahya and John J. McConnell

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Bartley Danielsen, Bonnie Van Ness, and Richard Warr

Basis Convergence and Long Memory in Volatility when Dynamic Hedging with Futures
Jonathan Dark

Systematic Share Price Fluctuations after Bankruptcy Filings and the Investors Who Drive Them
Mark C. Dawkins, Nilabhra Bhattacharya, and Linda Smith Bamber

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Andriy Demchuk and Rajna Gibson

Chapter 11: Duration, Outcome, and Post-Reorganization Performance
Diane K. Denis and Kimberly J. Rodgers

The Impact of Mutual Fund Family Membership on Investor Risk
Edwin J. Elton, Martin J. Gruber, and T. Clifton Green

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Heber Farnsworth and Tao Li

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Underpricing in Discriminatory and Uniform-Price Treasury Auctions

David Goldreich

Missed Opportunities: Optimal Investment Timing when Information is Costly

Graeme Guthrie

All Events Induce Variance: Analyzing Abnormal Returns when Effects Vary across Firms

Scott E. Harrington and David G. Shrider

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James E. Hodder and Jens Carsten Jackwerth

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Raymond Kan and Guofu Zhou

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Inder K. Khurana, Xiumin Martin, and Raynolde Pereira

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Sandy Klasa

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Swee-Sum Lam, Ruth Tan Seow-Kuan, and Glenn Wee Tsao-Min

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Donna L. Paul

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Thierry Post and Philippe Versijp

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Lucio Sarno, Daniel L. Thornton, and Giorgio Valente

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Solomon Tadesse

An International Examination of Affine Term Structure Models and the Expectations Hypothesis

Huarong Tang and Yihong Xia

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Kumar Venkataraman and Andrew C. Waisburd

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O. Miguel Villanueva

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