Forthcoming Articles

The following papers have been accepted for publication in future issues:

Hedge Fund Performance 1990–2000: Do the "Money Machines" Really Add Value?
Gaurav S. Amin and Harry M. Kat

International Cross-Listing and Visibility
H. Kent Baker, John R. Nofsinger, and Daniel G. Weaver

Partial Adjustment to Public Information and IPO Underpricing
Daniel J. Bradley and Bradford D. Jordan

Option Pricing in a Multi-Asset Complete-Market Economy
Ren-Raw Chen, San-Lin Chung, and Tyler T. Yang

Pricing American Options on Foreign Assets in a Stochastic Interest Rate Economy
San-Lin Chung

The Determinants of the Flow of Funds of Managed Portfolios: Mutual Funds vs. Pension Funds
Diane Del Guercio and Paula A. Tkac

Risk-Neutral Skewness: Evidence from Stock Options
Patrick Dennis and Stewart Mayhew

How Stock Flippers Affect IPO Pricing and Stabilization
Raymond P. H. Fishe

Daily Momentum and Contrarian Behavior of Index Fund Investors
William N. Goetzmann and Massimo Massa

Information-Based Trading in Dealer and Auction Markets: An Analysis of Exchange Listings
Hans G. Heidle and Roger D. Huang

A Methodology for Assessing Model Risk and Its Application to the Implied Volatility Function Model
John C. Hull and Wulin Suo

Option Value, Uncertainty, and the Investment Decision
Eugene Kandel and Neil D. Pearson

Returns-Chasing Behavior, Mutual Funds, and Beta's Death
Jason Karceski

An Empirical Examination of Call Option Values Implicit in U.S. Corporate Bonds
Tao-Hsien Dolly King

Preferencing, Internalization of Order Flow, and Tacit Collusion: Evidence from Experiments
Brian D. Kluger and Steve B. Wyatt

Agency Conflicts in Closed-End Funds: The Case of Rights Offerings
Ajay Khorana, Sunil Wahal, and Marc Zenner

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Intraday Market Price Integration for Shares Cross-Listed Internationally
Lawrence Kryzanowski and Hao Zhang

Asset Pricing under the Quadratic Class
Markus Leippold and Liuren Wu

Interaction of the Debt Agency Problems and Optimal Capital Structure: Theory and Evidence
Connie X. Mao

Does Market Structure Affect the Immediacy of Stock Price Responses to News?
Ronald W. Masulis and Lakshmanan Shivakumar

How Large are the Benefits from Using Options?
Anthony Neuberger and Stewart Hodges

Pricing Bounds on Asian Options
J. Aase Nielsen and Klaus Sandmann

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John Okunev and Derek White

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Mark Peterson and Erik Sirri

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Stephen G. Sapp

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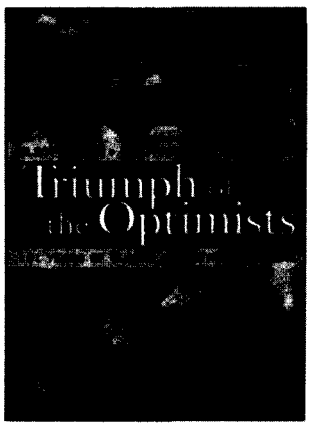

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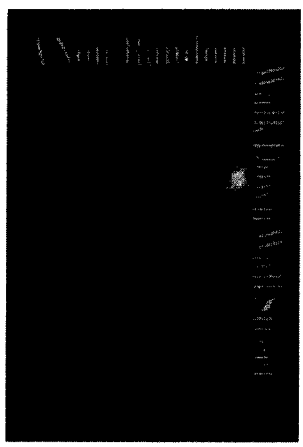

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